



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/10/2013

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	9.91930	9.91930		9.91640	9.91640		13.14	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	141.46360	0.14146	143.89750	0.14390	141.464	14.16	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	22.16360	0.02216	27.49750	0.02750	22.164	14.16	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry		9.92630	9.92630	9.92470	9.92470		13.68	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	537.92170	0.53792	537.06550	0.53707	537.922	15.19	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	1.62170	0.00162	2.36550	0.00237	1.622	15.19	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	528.02990	0.52803	527.21600	0.52722	528.030	15.09	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	1.72990	0.00173	2.51600	0.00252	1.730	15.09	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	518.14580	0.51815	517.45050	0.51745	518.146	14.98	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	1.84580	0.00185	2.75050	0.00275	1.846	14.98	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	459.24920	0.45925	459.32780	0.45933	459.249	14.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	2.94920	0.00295	4.62780	0.00463	2.949	14.53	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	46.29630	0.04630	51.69460	0.05169	46.296	14.81	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	189.99630	0.19000	196.99460	0.19699	189.996	14.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		9.93030	9.93030	9.92900	9.92900		14.07	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	445.64950	0.44565	445.99890	0.44600	445.649	13.95	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	5.34950	0.00535	6.99890	0.00700	5.350	13.95	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	436.17410	0.43617	436.63020	0.43663	436.174	13.96	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	5.87410	0.00587	7.63020	0.00763	5.874	13.96	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	426.74150	0.42674	427.30830	0.42731	426.742	13.96	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	6.44150	0.00644	8.30830	0.00831	6.441	13.96	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	389.49470	0.38949	390.54410	0.39054	389.495	13.97	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	9.19470	0.00919	11.54410	0.01154	9.195	13.97	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	53.40390	0.05340	58.24540	0.05825	53.404	15.28	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	223.10390	0.22310	229.24540	0.22925	223.104	15.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		9.93430	9.93430	9.93330	9.93330		13.83	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	1,684.31440	1.68431	1,683.31540	1.68332	1,684.314	23.55	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	0.01440	0.00001	0.01540	0.00002	0.014	23.55	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	1,634.31810	1.63432	1,633.31970	1.63332	1,634.318	23.17	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	0.01810	0.00002	0.01970	0.00002	0.018	23.17	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	508.86690	0.50887	509.21980	0.50922	508.867	13.74	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	4.56690	0.00457	5.91980	0.00592	4.567	13.74	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	499.11930	0.49912	499.53980	0.49954	499.119	13.65	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	4.81930	0.00482	6.23980	0.00624	4.819	13.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	489.39580		0.48940		489.88820	0.48989	489.396	13.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	5.09580		0.00510		6.58820	0.00659	5.096	13.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	351.70710		0.35171		353.95500	0.35395	351.707	13.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	17.40710		0.01741		20.65500	0.02066	17.407	13.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	268.71220		0.26871		272.35400	0.27235	268.712	13.70	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	34.41220		0.03441		39.05400	0.03905	34.412	13.70	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	196.01040		0.19601		200.89210	0.20089	196.010	13.75	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	61.71040		0.06171		67.59210	0.06759	61.710	13.75	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.93570		9.93570		9.93470	9.93470		13.92	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	399.01880		0.39902		400.75000	0.40075	399.019	13.66	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	13.31880		0.01332		16.05000	0.01605	13.319	13.66	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	11.09060		0.01109		12.78280	0.01278	11.091	18.77	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	675.39060		0.67539		678.08280	0.67808	675.391	18.77	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.93830		9.93830		9.93760	9.93760		14.07	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	52.86450		0.05286		57.40130	0.05740	52.864	15.79	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	314.56450		0.31456		319.80130	0.31980	314.565	15.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.97660		9.97660		9.97620	9.97620		14.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,677.01510		1.67702		1,676.68390	1.67668	1,677.015	18.15	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.41510		0.00042		0.48390	0.00048	0.415	18.15	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	573.82790		0.57383		576.93100	0.57693	573.828	13.33	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	27.22790		0.02723		30.73100	0.03073	27.228	13.33	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	564.94330		0.56494		568.14180	0.56814	564.943	13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	28.34330		0.02834		31.94180	0.03194	28.343	13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	556.09760		0.55610		559.39210	0.55939	556.098	13.29	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	29.49760		0.02950		33.19210	0.03319	29.498	13.29	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	471.98040		0.47198		476.28510	0.47629	471.980	13.29	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	45.38040		0.04538		50.08510	0.05009	45.380	13.29	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	361.00360		0.36100		366.68240	0.36668	361.004	13.62	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	84.40360		0.08440		90.48240	0.09048	84.404	13.62	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	43.28180		0.04328		46.33620	0.04634	43.282	18.29	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	816.68180		0.81668		820.13620	0.82014	816.682	18.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.00210		10.00210		9.99900	9.99900		14.26	283,559,535.00	28,350	521,564.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,602.14690		2.60215		2,599.06350	2.59906	2,602.147	20.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.04690		0.00005		0.06350	0.00006	0.047	20.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,002.47430		2.00247		1,999.45040	1.99945	2,002.474	18.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.37430		0.00037		0.45040	0.00045	0.374	18.55	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,255.56460		1.25556		1,253.11870	1.25312	1,255.565	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	3.46460		0.00346		4.11870	0.00412	3.465	15.09	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,107.56270		1.10756		1,105.44870	1.10545	1,107.563	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	5.46270		0.00546		6.44870	0.00645	5.463	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,080.14780		1.08015		1,078.11100	1.07811	1,080.148	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	5.94780		0.00595		7.01100	0.00701	5.948	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,031.12990		1.03113		1,029.24550	1.02925	1,031.130	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	6.92990		0.00693		8.14550	0.00815	6.930	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,009.51500		1.00951		1,007.70420	1.00770	1,009.515	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	7.41500		0.00742		8.70420	0.00870	7.415	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	982.54730		0.98255		980.86890	0.98087	982.547	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	8.34730		0.00835		9.76890	0.00977	8.347	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	913.35850		0.91336		912.07040	0.91207	913.359	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	11.25850		0.01126		13.07040	0.01307	11.258	13.78	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	818.86840		0.81887		818.24530	0.81825	818.868	13.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	16.76840		0.01677		19.24530	0.01925	16.768	13.62	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	637.20730		0.63721		638.35740	0.63836	637.207	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	35.10730		0.03511		39.35740	0.03936	35.107	13.30	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	551.45010		0.55145		553.67850	0.55368	551.450	13.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	49.35010		0.04935		54.67850	0.05468	49.350	13.14	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	512.35470		0.51235		515.11130	0.51511	512.355	13.26	0.00	0	0.00

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\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	60.25470	0.06025	66.11130	0.06611	60.255	13.26	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	482.21150	0.48221	485.37490	0.48537	482.212	13.34	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	70.11150	0.07011	76.37490	0.07637	70.111	13.34	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	474.83780	0.47484	478.10060	0.47810	474.838	13.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	72.73780	0.07274	79.10060	0.07910	72.738	13.37	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	411.52110	0.41152	415.61570	0.41562	411.521	13.57	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	99.42110	0.09942	106.61570	0.10662	99.421	13.57	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	404.83120	0.40483	409.01050	0.40901	404.831	13.59	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	102.73120	0.10273	110.01050	0.11001	102.731	13.59	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	378.78180	0.37878	383.28020	0.38328	378.782	13.68	0.00	0	2,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	116.68180	0.11668	124.28020	0.12428	116.682	13.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	372.44680	0.37245	377.02210	0.37702	372.447	13.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	120.34680	0.12035	128.02210	0.12802	120.347	13.70	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	341.85030	0.34185	346.77090	0.34677	341.850	13.81	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	139.75030	0.13975	147.77090	0.14777	139.750	13.81	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	313.05250	0.31305	318.26720	0.31827	313.053	13.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	160.95250	0.16095	169.26720	0.16927	160.953	13.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	286.04790	0.28605	291.50030	0.29150	286.048	14.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	183.94790	0.18395	192.50030	0.19250	183.948	14.03	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	255.97990	0.25598	261.64660	0.26165	255.980	14.17	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	213.87990	0.21388	222.64660	0.22265	213.880	14.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	237.32530	0.23733	243.08950	0.24309	237.325	14.26	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	235.22530	0.23523	244.08950	0.24409	235.225	14.26	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	199.39940	0.19940	205.07420	0.20507	199.399	14.72	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	297.29940	0.29730	306.07420	0.30607	297.299	14.72	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	185.96180	0.18596	191.55220	0.19155	185.962	14.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	323.86180	0.32386	332.55220	0.33255	323.862	14.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	182.74860	0.18275	188.31350	0.18831	182.749	14.96	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	330.64860	0.33065	339.31350	0.33931	330.649	14.96	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	167.50180	0.16750	172.92470	0.17292	167.502	15.19	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	365.40180	0.36540	373.92470	0.37392	365.402	15.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	164.61230	0.16461	170.00390	0.17000	164.612	15.24	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	372.51230	0.37251	381.00390	0.38100	372.512	15.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	153.56180	0.15356	158.81410	0.15881	153.562	15.43	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	401.46180	0.40146	409.81410	0.40981	401.462	15.43	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	148.32850	0.14833	153.50670	0.15351	148.329	15.52	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	416.22850	0.41623	424.50670	0.42451	416.228	15.52	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	140.82750	0.14083	145.88980	0.14589	140.828	15.66	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	438.72750	0.43873	446.88980	0.44689	438.728	15.66	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	127.00900	0.12701	131.82230	0.13182	127.009	15.94	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	484.90900	0.48491	492.82230	0.49282	484.909	15.94	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	118.60960	0.11861	123.24840	0.12325	118.610	16.13	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	516.50960	0.51651	524.24840	0.52425	516.510	16.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	103.57160	0.10357	107.85100	0.10785	103.572	16.50	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	581.47160	0.58147	588.85100	0.58885	581.472	16.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	98.55190	0.09855	102.69800	0.10270	98.552	16.65	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	606.45190	0.60645	613.69800	0.61370	606.452	16.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	92.45390	0.09245	96.43470	0.09643	92.454	16.86	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	640.35390	0.64035	647.43470	0.64743	640.354	16.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	90.99990	0.09100	94.93850	0.09494	91.000	16.91	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	648.89990	0.64890	655.93850	0.65594	648.900	16.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	85.44700	0.08545	89.22170	0.08922	85.447	17.12	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	683.34700	0.68335	690.22170	0.69022	683.347	17.12	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	79.06450	0.07906	82.63660	0.08264	79.064	17.37	0.00	0	19,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	726.96450	0.72696	733.63660	0.73364	726.964	17.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	73.24820	0.07325	76.62270	0.07662	73.248	17.63	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	771.14820	0.77115	777.62270	0.77762	771.148	17.63	0.00	0	0.00

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	63.10690	0.06311	66.10530	0.06611	63.107	18.15	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	861.00690	0.86101	867.10530	0.86711	861.007	18.15	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	59.54130	0.05954	62.39800	0.06240	59.541	18.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	897.44130	0.89744	903.39800	0.90340	897.441	18.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	53.13920	0.05314	55.72550	0.05573	53.139	18.78	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	971.03920	0.97104	976.72550	0.97673	971.039	18.78	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	47.58790	0.04759	49.92540	0.04993	47.588	19.19	0.00	0	16,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	1,045.48790	1.04549	1,050.92540	1.05093	1,045.488	19.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Call	38.49820	0.03850	40.52460	0.04052	38.498	19.89	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Put	1,186.39820	1.18640	1,191.52460	1.19152	1,186.398	19.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	35.95670	0.03596	37.88760	0.03789	35.957	20.13	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	1,233.85670	1.23386	1,238.88760	1.23889	1,233.857	20.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	29.50460	0.02950	31.17550	0.03118	29.505	20.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,377.40460	1.37740	1,382.17550	1.38218	1,377.405	20.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	24.47170	0.02447	25.91860	0.02592	24.472	21.53	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Put	1,522.37170	1.52237	1,526.91860	1.52692	1,522.372	21.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	19.38730	0.01939	20.58650	0.02059	19.387	22.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,717.28730	1.71729	1,721.58650	1.72159	1,717.287	22.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	14.14580	0.01415	15.06260	0.01506	14.146	23.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	2,012.04580	2.01205	2,016.06260	2.01606	2,012.046	23.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	12.98900	0.01299	13.75660	0.01376	12.989	26.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,360.88900	2.36089	2,364.75660	2.36476	2,360.889	26.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	12.68650	0.01269	13.40530	0.01341	12.687	27.63	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	2,510.58650	2.51059	2,514.40530	2.51441	2,510.586	27.63	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry			10.01770	10.01770	10.01490	10.01490		14.17	0.00	0	0.00
\$ / R	On	23/12/2013	9.55	Call	535.88980		0.53589	539.25950	0.53926	535.890	13.20	0.00	0	0.00	
\$ / R	On	23/12/2013	9.55	Put	68.18980		0.06819	74.35950	0.07436	68.190	13.20	0.00	0	500.00	
\$ / R	On	23/12/2013	9.59	Call	506.16510		0.50617	509.92040	0.50992	506.165	13.29	0.00	0	0.00	
\$ / R	On	23/12/2013	9.59	Put	78.46510		0.07847	85.02040	0.08502	78.465	13.29	0.00	0	0.00	
\$ / R	On	23/12/2013	9.60	Call	498.88870		0.49889	502.73840	0.50274	498.889	13.31	0.00	0	0.00	
\$ / R	On	23/12/2013	9.60	Put	81.18870		0.08119	87.83840	0.08784	81.189	13.31	0.00	0	0.00	
\$ / R	On	23/12/2013	9.61	Call	491.67540		0.49168	495.61830	0.49562	491.675	13.33	0.00	0	0.00	
\$ / R	On	23/12/2013	9.61	Put	83.97540		0.08398	90.71830	0.09072	83.975	13.33	0.00	0	0.00	
\$ / R	On	23/12/2013	10.84	Call	73.16180		0.07316	76.54470	0.07654	73.162	18.05	0.00	0	500.00	
\$ / R	On	23/12/2013	10.84	Put	895.46180		0.89546	901.64470	0.90164	895.462	18.05	0.00	0	0.00	
\$ / R	On	28/01/2014		Any day expiry			10.07230	10.07230	10.07290	10.07290		14.50	0.00	0	0.00
\$ / R	On	28/01/2014	8.30	Call	1,776.17390		1.77617	1,777.23630	1.77724	1,776.174	16.07	0.00	0	0.00	
\$ / R	On	28/01/2014	8.30	Put	3.87390		0.00387	4.33630	0.00434	3.874	16.07	0.00	0	6,000.00	
\$ / R	On	28/01/2014	10.12	Call	301.73310		0.30173	308.69450	0.30869	301.733	14.77	0.00	0	6,000.00	
\$ / R	On	28/01/2014	10.12	Put	349.43310		0.34943	355.79450	0.35579	349.433	14.77	0.00	0	0.00	
\$ / R	On	28/01/2014	10.51	Call	186.91680		0.18692	192.54240	0.19254	186.917	16.27	0.00	0	0.00	
\$ / R	On	28/01/2014	10.51	Put	624.61680		0.62462	629.64240	0.62964	624.617	16.27	0.00	0	0.00	
\$ / R	On	28/01/2014	10.52	Call	184.69450		0.18469	190.27750	0.19028	184.695	16.30	0.00	0	0.00	
\$ / R	On	28/01/2014	10.52	Put	632.39450		0.63239	637.37750	0.63738	632.394	16.30	0.00	0	0.00	
\$ / R	On	28/01/2014	10.53	Call	182.50040		0.18250	188.04270	0.18804	182.500	16.34	0.00	0	0.00	
\$ / R	On	28/01/2014	10.53	Put	640.20040		0.64020	645.14270	0.64514	640.200	16.34	0.00	0	0.00	
\$ / R	On	26/02/2014		Any day expiry			10.11470	10.11470	10.11550	10.11550		14.93	0.00	0	0.00
\$ / R	On	26/02/2014	8.30	Call	1,822.24410		1.82224	1,823.53900	1.82354	1,822.244	16.03	0.00	0	0.00	
\$ / R	On	26/02/2014	8.30	Put	7.54410		0.00754	8.03900	0.00804	7.544	16.03	0.00	0	6,000.00	
\$ / R	On	26/02/2014	10.00	Call	422.22200		0.42222	427.22820	0.42723	422.222	14.68	0.00	0	6,000.00	
\$ / R	On	26/02/2014	10.00	Put	307.52200		0.30752	311.72820	0.31173	307.522	14.68	0.00	0	0.00	
\$ / R	On	26/02/2014	10.57	Call	231.26070		0.23126	235.26420	0.23526	231.261	16.57	0.00	0	0.00	
\$ / R	On	26/02/2014	10.57	Put	686.56070		0.68656	689.76420	0.68976	686.561	16.57	0.00	0	0.00	
\$ / R	On	26/02/2014	10.58	Call	228.93650		0.22894	232.91500	0.23291	228.937	16.61	0.00	0	0.00	
\$ / R	On	26/02/2014	10.58	Put	694.23650		0.69424	697.41500	0.69742	694.236	16.61	0.00	0	0.00	
\$ / R	On	26/02/2014	10.59	Call	226.63950		0.22664	230.59290	0.23059	226.640	16.64	0.00	0	0.00	
\$ / R	On	26/02/2014	10.59	Put	701.93950		0.70194	705.09290	0.70509	701.939	16.64	0.00	0	0.00	

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			10.11620		10.11620		10.11690	10.11690		14.94	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	219.69140		0.21969	223.46080	0.22346		219.691	16.79	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	733.49140		0.73349	736.56080	0.73656		733.491	16.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.11760		10.11760		10.11840	10.11840		14.96	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,070.25170		1.07025	1,072.96650	1.07297		1,070.252	13.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	42.65170		0.04265	44.56650	0.04457		42.652	13.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,061.12120		1.06112	1,063.86340	1.06386		1,061.121	13.91	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	43.52120		0.04352	45.46340	0.04546		43.521	13.91	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,052.25830		1.05226	1,055.03130	1.05503		1,052.258	13.91	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	44.65830		0.04466	46.63130	0.04663		44.658	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.14250		10.14250		10.14340	10.14340		15.17	578,122.50	57	69,611.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,445.58370		2.44558	2,446.65190	2.44665		2,445.584	17.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.08370		0.00308	3.25190	0.00325		3.084	17.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,951.15850		1.95116	1,952.47140	1.95247		1,951.159	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	8.65850		0.00866	9.07140	0.00907		8.659	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,466.42610		1.46643	1,468.27400	1.46827		1,466.426	15.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	23.92610		0.02393	24.87400	0.02487		23.926	15.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	964.04310		0.96404	966.94800	0.96695		964.043	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	71.54310		0.07154	73.54800	0.07355		71.543	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	698.88730		0.69889	702.50550	0.70251		698.887	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	146.38730		0.14639	149.10550	0.14911		146.387	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	691.71580		0.69172	695.35050	0.69535		691.716	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	149.21580		0.14922	151.95050	0.15195		149.216	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	684.58100		0.68458	688.23410	0.68823		684.581	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	152.08100		0.15208	154.83410	0.15483		152.081	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	625.43540		0.62544	629.20480	0.62920		625.435	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	182.93540		0.18294	185.80480	0.18580		182.935	13.95	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	595.61690		0.59562	599.42750	0.59943		595.617	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	203.11690		0.20312	206.02750	0.20603		203.117	14.09	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	567.00390		0.56700	570.84310	0.57084		567.004	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	224.50390		0.22450	227.44310	0.22744		224.504	14.22	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	513.32770		0.51333	517.18210	0.51718		513.328	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	270.82770		0.27083	273.78210	0.27378		270.828	14.49	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	361.90360		0.36190	365.49200	0.36549		361.904	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	469.40360		0.46940	472.09200	0.47209		469.404	15.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	344.87780		0.34488	348.39500	0.34840		344.878	15.67	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	502.37780		0.50238	504.99500	0.50499		502.378	15.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	328.73530		0.32874	332.17630	0.33218		328.735	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	536.23530		0.53624	538.77630	0.53878		536.235	15.84	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	313.43570		0.31344	316.79640	0.31680		313.436	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	570.93570		0.57094	573.39640	0.57340		570.936	16.01	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	298.94220		0.29894	302.21920	0.30222		298.942	16.18	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	606.44220		0.60644	608.81920	0.60882		606.442	16.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	285.21080		0.28521	288.40130	0.28840		285.211	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	642.71080		0.64271	645.00130	0.64500		642.711	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	259.89250		0.25989	262.90710	0.26291		259.893	16.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	717.39250		0.71739	719.50710	0.71951		717.393	16.68	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	257.51000		0.25751	260.50490	0.26050		257.510	16.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	725.01000		0.72501	727.10490	0.72710		725.010	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	248.23630		0.24824	251.15740	0.25116		248.236	16.85	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	755.73630		0.75574	757.75740	0.75776		755.736	16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	207.95860		0.20796	210.56410	0.21056		207.959	17.54	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	915.45860		0.91546	917.16410	0.91716		915.459	17.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	183.05350		0.18305	185.42660	0.18543		183.053	18.06	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,040.55350		1.04055	1,042.02660	1.04203		1,040.554	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	168.57060		0.16857	170.79430	0.17079		168.571	18.40	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,126.07060		1.12607	1,127.39430	1.12739		1,126.071	18.40	0.00	0	0.00

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	161.89470	0.16189	164.04570	0.16405	161.895	18.58	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	1,169.39470	1.16939	1,170.64570	1.17065	1,169.395	18.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	149.28610	0.14929	151.30030	0.15130	149.286	18.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,256.78610	1.25679	1,257.90030	1.25790	1,256.786	18.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	123.01420	0.12301	124.72060	0.12472	123.014	19.74	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,480.51420	1.48051	1,481.32060	1.48132	1,480.514	19.74	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	102.72520	0.10273	104.16300	0.10416	102.725	20.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,710.22520	1.71023	1,710.76300	1.71076	1,710.225	20.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	86.93170	0.08693	88.14070	0.08814	86.932	21.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,944.43170	1.94443	1,944.74070	1.94474	1,944.432	21.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	76.16630	0.07617	77.20690	0.07721	76.166	22.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	2,183.66630	2.18367	2,183.80690	2.18381	2,183.666	22.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	73.80420	0.07380	74.79530	0.07480	73.804	23.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,431.30420	2.43130	2,431.39530	2.43140	2,431.304	23.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	72.85040	0.07285	73.81730	0.07382	72.850	24.72	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,580.35040	2.58035	2,580.41730	2.58042	2,580.350	24.72	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	72.59820	0.07260	73.55770	0.07356	72.598	25.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,630.09820	2.63010	2,630.15770	2.63016	2,630.098	25.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	72.02300	0.07202	72.96280	0.07296	72.023	25.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,779.52300	2.77952	2,779.56280	2.77956	2,779.523	25.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	71.69160	0.07169	72.61440	0.07261	71.692	26.79	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,929.19160	2.92919	2,929.21440	2.92921	2,929.192	26.79	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	27.38660	0.02739	27.85350	0.02785	27.387	27.97	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	4,134.88660	4.13489	4,134.45350	4.13445	4,134.887	27.97	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	21.59200	0.02159	21.98450	0.02198	21.592	27.97	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	4,379.09200	4.37909	4,378.58450	4.37858	4,379.092	27.97	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.14540	10.14540	10.14630	10.14630		15.18	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	1,107.12750	1.10713	1,109.62230	1.10962	1,107.128	14.07	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	51.72750	0.05173	53.32230	0.05332	51.728	14.07	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	1,098.08890	1.09809	1,100.60380	1.10060	1,098.089	14.04	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	52.68890	0.05269	54.30380	0.05430	52.689	14.04	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	1,089.06660	1.08907	1,091.60180	1.09160	1,089.067	14.01	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Put	53.66660	0.05367	55.30180	0.05530	53.667	14.01	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry			10.15560	10.15560	10.15660	10.15660		15.21	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry	8.30	Call	1,867.89470	1.86789	1,869.37460	1.86937	1,867.895	16.11	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry	8.30	Put	12.29470	0.01229	12.77460	0.01277	12.295	16.11	0.00	0	6,000.00
\$ / R	On	26/03/2014		Any day expiry	10.10	Call	438.99170	0.43899	442.32730	0.44233	438.992	15.08	0.00	0	6,000.00
\$ / R	On	26/03/2014		Any day expiry	10.10	Put	383.39170	0.38339	385.72730	0.38573	383.392	15.08	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry			10.24590	10.24590	10.24870	10.24870		15.59	0.00	0	10,150.00
\$ / R	On	26/05/2014		Any day expiry	9.94	Call	635.85630	0.63586	642.44030	0.64244	635.856	14.72	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.94	Put	329.95630	0.32996	333.74030	0.33374	329.956	14.72	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.95	Call	630.92860	0.63093	637.50620	0.63751	630.929	14.75	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.95	Put	335.02860	0.33503	338.80620	0.33881	335.029	14.75	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.96	Call	626.03940	0.62604	632.61030	0.63261	626.039	14.77	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.96	Put	340.13940	0.34014	343.91030	0.34391	340.139	14.77	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future			10.27260	10.27260	10.27630	10.27630		15.63	0.00	0	18,463.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.00	Call	2,286.41120	2.28641	2,290.80000	2.29080	2,286.411	16.19	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.00	Put	13.81120	0.01381	14.50000	0.01450	13.811	16.19	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.45	Call	1,852.15810	1.85216	1,856.83870	1.85684	1,852.158	15.26	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.45	Put	29.55810	0.02956	30.53870	0.03054	29.558	15.26	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.64	Call	1,673.49040	1.67349	1,678.56860	1.67857	1,673.490	14.94	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.64	Put	40.89040	0.04089	42.26860	0.04227	40.890	14.94	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.75	Call	1,571.67110	1.57167	1,577.02530	1.57703	1,571.671	14.75	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.75	Put	49.07110	0.04907	50.72530	0.05073	49.071	14.75	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.78	Call	1,544.13770	1.54414	1,549.57420	1.54957	1,544.138	14.69	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.78	Put	51.53770	0.05154	53.27420	0.05327	51.538	14.69	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.00	Call	1,345.77630	1.34578	1,351.89100	1.35189	1,345.776	14.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	73.17630		0.07318		75.59100	0.07559	73.176	14.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,171.86770		1.17187	1,178.71430	1.17871		1,171.868	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	99.26770		0.09927	102.41430	0.10241		99.268	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	878.31660		0.87832	887.19690	0.88720		878.317	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	195.71660		0.19572	200.89690	0.20090		195.717	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	871.49490		0.87149	880.43120	0.88043		871.495	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	198.89490		0.19889	204.13120	0.20413		198.895	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	864.70400		0.86470	873.69630	0.87370		864.704	14.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	202.10400		0.20210	207.39630	0.20740		202.104	14.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	773.21760		0.77322	782.97180	0.78297		773.218	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	250.61760		0.25062	256.67180	0.25667		250.618	14.25	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	745.21250		0.74521	752.19020	0.75219		745.213	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	272.61250		0.27261	275.89020	0.27589		272.613	14.39	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	657.25550		0.65726	664.48660	0.66449		657.256	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	354.65550		0.35466	358.18660	0.35819		354.656	14.86	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	638.13410		0.63813	645.42190	0.64542		638.134	14.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	375.53410		0.37553	379.12190	0.37912		375.534	14.97	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	584.20360		0.58420	591.62050	0.59162		584.204	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	441.60360		0.44160	445.32050	0.44532		441.604	15.30	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	363.29060		0.36329	369.85220	0.36985		363.291	17.15	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	890.69060		0.89069	893.55220	0.89355		890.691	17.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	220.17260		0.22017	224.77740	0.22478		220.173	19.35	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,547.57260		1.54757	1,548.47740	1.54848		1,547.573	19.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	185.89040		0.18589	189.81290	0.18981		185.890	20.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,813.29040		1.81329	1,813.51290	1.81351		1,813.290	20.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	176.17190		0.17617	179.88740	0.17989		176.172	20.41	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,903.57190		1.90357	1,903.58740	1.90359		1,903.572	20.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	158.88300		0.15888	162.21020	0.16221		158.883	20.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,086.28300		2.08628	2,085.91020	2.08591		2,086.283	20.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	155.73540		0.15574	158.98850	0.15899		155.735	21.04	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,123.13540		2.12314	2,122.68850	2.12269		2,123.135	21.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	146.72090		0.14672	147.19780	0.14720		146.721	22.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,374.12090		2.37412	2,370.89780	2.37090		2,374.121	22.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	140.77800		0.14078	140.78660	0.14079		140.778	24.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,768.17800		2.76818	2,764.48660	2.76449		2,768.178	24.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.28010		10.28010	10.28390	10.28390			15.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,552.17500		1.55218	1,558.04890	1.55805		1,552.175	14.64	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	52.07500		0.05207	54.14890	0.05415		52.075	14.64	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	592.86080		0.59286	601.22620	0.60123		592.861	15.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	442.76080		0.44276	447.32620	0.44733		442.761	15.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	160.64940		0.16065	164.15280	0.16415		160.649	20.99	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,120.54940		2.12055	2,120.25280	2.12025		2,120.549	20.99	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.37990		10.37990	10.38650	10.38650			16.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	781.89580		0.78190	792.13520	0.79214		781.896	15.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	391.99580		0.39200	395.63520	0.39564		391.996	15.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	777.07870		0.77708	787.30930	0.78731		777.079	15.03	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	397.17870		0.39718	400.80930	0.40081		397.179	15.03	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	772.29440		0.77229	782.51580	0.78252		772.294	15.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	402.39440		0.40239	406.01580	0.40602		402.394	15.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	635.66670		0.63567	645.37580	0.64538		635.667	15.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	585.76670		0.58577	588.87580	0.58888		585.767	15.92	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	250.07950		0.25008	255.27570	0.25528		250.080	20.20	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,940.17950		1.94018	1,938.77570	1.93878		1,940.180	20.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.41770		10.41770	10.42520	10.42520			16.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,540.21450		2.54021	2,548.37210	2.54837		2,540.215	16.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	22.51450		0.02251	23.17210	0.02317		22.514	16.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,061.66300		2.06166	2,069.68250	2.06968		2,061.663	15.28	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
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	43.96300		0.04396		44.48250	0.04448	43.963	15.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,608.96470		1.60896	1,618.49310	1.61849	1,608.965	14.70	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	91.26470		0.09126	93.29310	0.09329	91.265	14.70	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,522.25270		1.52225	1,532.20330	1.53220	1,522.253	14.58	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	104.55270		0.10455	107.00330	0.10700	104.553	14.58	0.00	0	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,271.88130		1.27188	1,283.33990	1.28334	1,271.881	14.23	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	154.18130		0.15418	158.13990	0.15814	154.181	14.23	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,057.40740		1.05741	1,067.09640	1.06710	1,057.407	14.45	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	239.70740		0.23971	241.89640	0.24190	239.707	14.45	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	872.71720		0.87272	884.05420	0.88405	872.717	14.80	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	355.01720		0.35502	358.85420	0.35885	355.017	14.80	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	822.80630		0.82281	831.54550	0.83155	822.806	15.06	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	405.10630		0.40511	406.34550	0.40635	405.106	15.06	0.00	0	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	695.57170		0.69557	703.94090	0.70394	695.572	15.83	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	567.87170		0.56787	568.74090	0.56874	567.872	15.83	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	691.61590		0.69162	699.97200	0.69997	691.616	15.86	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	573.91590		0.57392	574.77200	0.57477	573.916	15.86	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	687.69150		0.68769	696.03440	0.69603	687.691	15.89	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	579.99150		0.57999	580.83440	0.58083	579.992	15.89	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	480.74630		0.48075	488.34230	0.48834	480.746	17.45	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,013.04630		1.01305	1,013.14230	1.01314	1,013.046	17.45	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	288.05640		0.28806	292.98600	0.29299	288.056	19.94	0.00	0	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,870.35640		1.87036	1,867.78600	1.86779	1,870.356	19.94	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	275.76390		0.27576	280.46150	0.28046	275.764	20.17	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,958.06390		1.95806	1,955.26150	1.95526	1,958.064	20.17	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	230.85180		0.23085	231.62140	0.23162	230.852	21.53	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,413.15180		2.41315	2,406.42140	2.40642	2,413.152	21.53	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	219.15190		0.21915	219.25400	0.21925	219.152	23.91	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,951.45190		2.95145	2,944.05400	2,944.05	2,951.452	23.91	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.56840		10.56840	10.57570	10.57570		16.65	0.00	0	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,605.62990		2.60563	2,613.60860	2.61361	2,605.630	16.10	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	37.22990		0.03723	37.90860	0.03791	37.230	16.10	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,180.71400		2.18071	2,189.12210	2.18912	2,180.714	15.22	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	62.31400		0.06231	63.42210	0.06342	62.314	15.22	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,135.42430		2.13542	2,142.73770	2.14274	2,135.424	15.19	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	67.02430		0.06702	67.03770	0.06704	67.024	15.19	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,090.41760		2.09042	2,097.81410	2.09781	2,090.418	15.16	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	72.01760		0.07202	72.11410	0.07211	72.018	15.16	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,699.91280		1.69991	1,708.46710	1.70847	1,699.913	14.90	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	131.51280		0.13151	132.76710	0.13277	131.513	14.90	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,304.13400		1.30413	1,314.72520	1.31473	1,304.134	14.61	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	235.73400		0.23573	239.02520	0.23903	235.734	14.61	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,237.83310		1.23783	1,245.40200	1.24540	1,237.833	14.75	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	269.43310		0.26943	269.70200	0.26970	269.433	14.75	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	999.95200		0.99995	1,009.03640	1.00904	999.952	15.30	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	431.55200		0.43155	433.33640	0.43334	431.552	15.30	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	785.12070		0.78512	791.14040	0.79114	785.121	16.53	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	716.72070		0.71672	715.44040	0.71544	716.721	16.53	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	619.80260		0.61980	625.66470	0.62566	619.803	17.60	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,051.40260		1.05140	1,049.96470	1.04996	1,051.403	17.60	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	497.28290		0.49728	502.10700	0.50211	497.283	18.66	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,428.88290		1.42888	1,426.40700	1.42641	1,428.883	18.66	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	405.23710		0.40524	409.42260	0.40942	405.237	19.68	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,836.83710		1.83684	1,833.72260	1.83372	1,836.837	19.68	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.00210		10.00210	9.99900	9.99900		14.26	730,153.30	73	0	834.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	55,983.91190		0.55984	56,196.90200	0.56197	55,983.912	13.16	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	4,773.91190	0.04774	5,296.90200	0.05297	4,773.912	13.16	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	55,145.00870	0.55145	55,369.47270	0.55369	55,145.009	13.14	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,935.00870	0.04935	5,469.47270	0.05469	4,935.009	13.14	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	54,350.85090	0.54351	54,586.35490	0.54586	54,350.851	13.17	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	5,140.85090	0.05141	5,686.35490	0.05686	5,140.851	13.17	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	15,356.17750	0.15356	15,911.00940	0.15911	15,356.178	15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	40,146.17750	0.40146	41,011.00940	0.41011	40,146.178	15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	12,920.76990	0.12921	13,435.97780	0.13436	12,920.770	15.89	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	47,710.76990	0.47711	48,535.97780	0.48536	47,710.770	15.89	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	90,658.98760	0.90659	91,274.10240	0.91274	90,658.988	18.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	5,868.98760	0.05869	6,174.10240	0.06174	5,868.988	18.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.14250	10.14250	10.14340	10.14340		15.49	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	28,783.04930	0.28783	29,136.68420	0.29137	28,783.049	16.31	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	63,533.04930	0.63533	63,796.68420	0.63797	63,533.049	16.31	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	28,516.21310	0.28516	28,868.65550	0.28869	28,516.213	16.34	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	64,266.21310	0.64266	64,528.65550	0.64529	64,266.213	16.34	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	28,252.02160	0.28252	28,603.51450	0.28604	28,252.022	16.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	65,002.02160	0.65002	65,263.51450	0.65264	65,002.022	16.38	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.27260	10.27260	10.27630	10.27630		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	41,740.00000	0.41740	41,370.00000	0.41370	41,740.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	42,740.00000	0.42740	42,370.00000	0.42370	42,740.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	43,740.00000	0.43740	43,370.00000	0.43370	43,740.000	0.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.94610	15.94610	15.94740	15.94740		13.56	12,007,413.30	753	29,847.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,101.59580	1.10160	1,108.31970	1.10832	1,101.596	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	45.49580	0.04550	50.91970	0.05092	45.496	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,092.41680	1.09242	1,099.24430	1.09924	1,092.417	13.40	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	46.31680	0.04632	51.84430	0.05184	46.317	13.40	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,083.25360	1.08325	1,090.18480	1.09018	1,083.254	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	47.15360	0.04715	52.78480	0.05278	47.154	13.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.15860	16.15860	16.16660	16.16660		14.15	0.00	0	6,802.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,326.00600	3.32601	3,335.25290	3.33525	3,326.006	18.09	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	17.40600	0.01741	18.65290	0.01865	17.406	18.09	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,178.10660	3.17811	3,187.57050	3.18757	3,178.107	17.64	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	19.50660	0.01951	20.97050	0.02097	19.507	17.64	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,959.11460	1.95911	1,973.03160	1.97303	1,959.115	13.73	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	50.51460	0.05051	56.43160	0.05643	50.515	13.73	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,920.80750	1.92081	1,934.96650	1.93497	1,920.808	13.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	52.20750	0.05221	58.36650	0.05837	52.208	13.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,911.24120	1.91124	1,925.46290	1.92546	1,911.241	13.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	52.64120	0.05264	58.86290	0.05886	52.641	13.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,901.67910	1.90168	1,915.96410	1.91596	1,901.679	13.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	53.07910	0.05308	59.36410	0.05936	53.079	13.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,720.88450	1.72088	1,736.46790	1.73647	1,720.885	12.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	62.28450	0.06228	69.86790	0.06987	62.284	12.95	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.35540	16.35540	16.36810	16.36810		14.60	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	921.08640	0.92109	942.55040	0.94255	921.086	14.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	605.68640	0.60569	614.45040	0.61445	605.686	14.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	916.29020	0.91629	937.72490	0.93772	916.290	14.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	610.89020	0.61089	619.62490	0.61962	610.890	14.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	616.11670	0.61612	624.81640	0.62482	616.117	14.25	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	911.51670	0.91152	932.91640	0.93292	911.517	14.25	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.57500	16.57500	16.59350	16.59350		14.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	853.30050	0.85330	875.19490	0.87519	853.301	15.27	0.00	0	0.00

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	1,118.30050	1.11830						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	849.85570	0.84986						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	1,124.85570	1.12486						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	846.42650	0.84643						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	1,131.42650	1.13143						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10177	0.10177						14,280.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,188.07160	0.01188						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	10.87160	0.00011						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	377.89550	0.00378						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	200.69550	0.00201						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	83.48090	0.00083						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	906.28090	0.00906						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10329	0.10329						50.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,377.94580	0.01378						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	49.44580	0.00049						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	646.31890	0.00646						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	317.81890	0.00318						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	285.48150	0.00285						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	956.98150	0.00957						0.00
€ / R	On	13/12/2013			Foreign Exchange Future				13.56910	13.56910						79,619.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,371.14130	2.37114						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	2.04130	0.00204						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Call	2,128.97870	2.12898						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Put	2.87870	0.00288						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Call	2,079.19520	2.07920						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Put	3.09520	0.00310						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	2,029.43000	2.02943						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	3.33000	0.00333						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Call	1,329.90200	1.32990						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Put	10.80200	0.01080						22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Put	12.40090	0.01240						10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Call	1,281.50090	1.28150						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	1,090.36620	1.09037						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	21.26620	0.02127						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	996.72320	0.99672						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	27.62320	0.02762						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Put	35.67400	0.03567						25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Call	904.77400	0.90477						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Call	859.54930	0.85955						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Put	40.44930	0.04045						800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Call	770.88420	0.77088						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Put	51.78420	0.05178						15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Put	71.05110	0.07105						12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Call	690.15110	0.69015						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	577.86160	0.57786						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	108.76160	0.10876						6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Call	509.40820	0.50941						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Put	140.30820	0.14031						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Put	219.72420	0.21972						3,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Call	388.82420	0.38882						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.00	Call	164.77510	0.16478						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.00	Put	595.67510	0.59568						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.15	Call	132.73940	0.13274						15,250.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.15	Put	713.63940	0.71364						0.00

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	924.47640		0.92448		971.77180	0.97177	924.476	15.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	93.57640		0.09358		96.57180	0.09657	93.576	15.95	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	67.03070		0.06703		69.95150	0.06995	67.031	16.74	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,147.93070		1.14793		1,195.15150	1.19515	1,147.931	16.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	37.98320		0.03798		39.60460	0.03960	37.983	17.72	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,518.88320		1.51888		1,564.80460	1.56480	1,518.883	17.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,803.82900		1.80383		1,849.51580	1.84952	1,803.829	18.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	22.92900		0.02293		24.31580	0.02432	22.929	18.10	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.76260		13.76260		13.72310	13.72310		14.23	0.00	0	25,576.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,346.87310		1.34687		1,318.85240	1.31885	1,346.873	13.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	74.27310		0.07427		85.75240	0.08575	74.273	13.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,338.27040		1.33827		1,310.39740	1.31040	1,338.270	13.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	75.67040		0.07567		87.29740	0.08730	75.670	13.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,329.69020		1.32969		1,301.96390	1.30196	1,329.690	13.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	77.09020		0.07709		88.86390	0.08886	77.090	13.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,211.81940		1.21182		1,186.24830	1.18625	1,211.819	13.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	99.21940		0.09922		113.14830	0.11315	99.219	13.17	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.94250		13.94250		13.90620	13.90620		14.78	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	737.03010		0.73703		732.37550	0.73238	737.030	14.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	584.53010		0.58453		616.17550	0.61618	584.530	14.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	732.62360		0.73262		728.06100	0.72806	732.624	14.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	590.12360		0.59012		621.86100	0.62186	590.124	14.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	595.74260		0.59574		627.57120	0.62757	595.743	14.56	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	728.24260		0.72824		723.77120	0.72377	728.243	14.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.14300		14.14300		14.11140	14.11140		15.14	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	749.35570		0.74936		752.82810	0.75283	749.356	15.43	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	946.35570		0.94636		981.42810	0.98143	946.356	15.43	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	745.87750		0.74588		749.38330	0.74938	745.878	15.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	952.87750		0.95288		987.98330	0.98798	952.878	15.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	742.41200		0.74241		745.96160	0.74596	742.412	15.46	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	959.41200		0.95941		994.56160	0.99456	959.412	15.46	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.35100		14.35100		14.31870	14.31870		15.58	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,248.79630		1.24880		1,248.66810	1.24867	1,248.796	14.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	587.79630		0.58780		619.96810	0.61997	587.796	14.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	592.82580		0.59283		625.08130	0.62508	592.826	14.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,243.82580		1.24383		1,243.78130	1.24378	1,243.826	14.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,238.88240		1.23888		1,238.91510	1.23892	1,238.882	14.58	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	597.88240		0.59788		630.21510	0.63022	597.882	14.58	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.50918		109.50918		109.42705	109.42705		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,480.82000		1.48082		1,562.95000	1.56295	1,480.820	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	1,490.82000		1.49082		1,572.95000	1.57295	1,490.820	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	1,500.82000		1.50082		1,582.95000	1.58295	1,500.820	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.98635		105.98635		105.95866	105.95866		0.00	0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,003.65000		4.00365		4,031.34000	4.03134	4,003.650	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	4,013.65000		4.01365		4,041.34000	4.04134	4,013.650	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	4,023.65000		4.02365		4,051.34000	4.05134	4,023.650	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.31051		110.31051		110.54794	110.54794		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	320.51000	0.32051	557.94000	0.55794	320.510		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	310.51000	0.31051	547.94000	0.54794	310.510		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	300.51000	0.30051	537.94000	0.53794	300.510		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			414.53500	414.53500	412.31900	412.31900			0.00	0	0.00
AL37	On 06/02/2014	Index Future			419.98900	419.98900	417.74300	417.74300			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			492.17000	492.17000	488.53200	488.53200			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			498.64500	498.64500	494.95800	494.95800			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			441.55100	441.55100	438.11700	438.11700			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			447.36000	447.36000	443.88000	443.88000			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.42990	9.42990	9.42220	9.42220		11.90	0.00	0	9,764.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,134.01470	1.13401	1,126.74700	1.12675	1,134.015	15.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	4.11470	0.00411	4.54700	0.00455	4.115	15.00	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	841.20130	0.84120	833.85360	0.83385	841.201	13.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	11.30130	0.01130	11.65360	0.01165	11.301	13.68	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	124.64720	0.12465	128.74880	0.12875	124.647	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	254.54720	0.25455	250.94880	0.25095	254.547	11.74	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	171.92100	0.17192	170.25440	0.17025	171.921	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	202.02100	0.20202	208.05440	0.20805	202.021	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	167.62710	0.16763	166.02340	0.16602	167.627	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	207.72710	0.20773	213.82340	0.21382	207.727	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	213.51690	0.21352	219.67330	0.21967	213.517	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	163.41690	0.16342	161.87330	0.16187	163.417	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	119.13010	0.11913	118.22010	0.11822	119.130	12.20	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	289.23010	0.28923	296.02010	0.29602	289.230	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	14.98670	0.01499	13.85800	0.01386	14.987	13.77	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	885.08670	0.88509	891.65800	0.89166	885.087	13.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	7.23150	0.00723	7.02790	0.00703	7.231	14.97	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,177.33150	1.17733	1,184.82790	1.18483	1,177.331	14.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.50380	9.50380	9.49990	9.49990		11.96	0.00	0	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	303.98110	0.30398	303.13070	0.30313	303.981	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	290.18110	0.29018	293.23070	0.29323	290.181	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	299.15760	0.29916	298.33640	0.29834	299.158	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	295.35760	0.29536	298.43640	0.29844	295.358	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	294.69820	0.29470	293.90190	0.29390	294.698	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	300.89820	0.30090	304.00190	0.30400	300.898	11.97	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.57110	9.57110	9.56890	9.56890		12.11	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	259.05660	0.25906	259.32620	0.25933	259.057	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	577.95660	0.57796	580.42620	0.58043	577.957	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	584.79340	0.58479	587.27180	0.58727	584.793	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	255.89340	0.25589	256.17180	0.25617	255.893	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	252.76170	0.25276	253.04880	0.25305	252.762	12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	591.66170	0.59166	594.14880	0.59415	591.662	12.56	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.64570	9.64570	9.64620	9.64620		12.31	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	507.08460	0.50708	508.18930	0.50819	507.085	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	401.38460	0.40138	401.98930	0.40199	401.385	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	502.08770	0.50209	503.19930	0.50320	502.088	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	406.38770	0.40639	406.99930	0.40700	406.388	12.27	0.00	0	0.00

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	497.12650		0.49713	498.24490	0.49824	497.127	12.28		0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	411.42650		0.41143	412.04490	0.41204	411.427	12.28		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.61610		9.61610	9.61650	9.61650		12.28		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	92.84400		0.09284	97.90170	0.09790	92.844	13.42		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	416.74400		0.41674	421.40170	0.42140	416.744	13.42		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	90.65660		0.09066	95.65140	0.09565	90.657	13.46		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	424.55660		0.42456	429.15140	0.42915	424.557	13.46		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	88.51860		0.08852	93.45150	0.09345	88.519	13.49		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	432.41860		0.43242	436.95150	0.43695	432.419	13.49		0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.72820		9.72820	9.73310	9.73310		13.34		0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	259.64520		0.25965	264.11030	0.26411	259.645	13.82		0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	471.44520		0.47145	471.01030	0.47101	471.445	13.82		0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	256.41350		0.25641	260.84060	0.26084	256.413	13.85		0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	478.21350		0.47821	477.74060	0.47774	478.213	13.85		0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	253.22380		0.25322	257.61290	0.25761	253.224	13.87		0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	485.02380		0.48502	484.51290	0.48451	485.024	13.87		0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			26.63340		26.63340	-26.64160	-26.64160				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			376.83200		376.83200	375.26010	375.26010				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			312.62600		312.62600	318.71410	318.71410				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			220.88030		220.88030	215.00710	215.00710				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			38.20630		38.20630	42.07730	42.07730				0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			1.26190		1.26190	2.96140	2.96140				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.99820		10.99820	10.98340	10.98340		13.90		0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	362.59140		0.36259	363.12880	0.36313	362.591	13.54		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	154.39140		0.15439	169.72880	0.16973	154.391	13.54		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	356.69290		0.35669	357.41880	0.35742	356.693	13.56		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	158.49290		0.15849	174.01880	0.17402	158.493	13.56		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	350.86220		0.35086	351.77470	0.35177	350.862	13.58		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	162.66220		0.16266	178.37470	0.17837	162.662	13.58		0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.16420		11.16420	11.15300	11.15300		14.68		1,116,420.00	100	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	380.84170		0.38084	386.39900	0.38640	380.842	15.02		0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	506.64170		0.50664	523.39900	0.52340	506.642	15.02		0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	377.20590		0.37721	382.80590	0.38281	377.206	15.04		0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	513.00590		0.51301	529.80590	0.52981	513.006	15.04		0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	379.60460		0.37360	379.24910	0.37925	373.605	15.06		0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	519.40460		0.51940	536.24910	0.53625	519.405	15.06		0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63580		1.63580	1.63520	1.63520		14.07		0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	316.31460		0.03163	325.84380	0.03258	316.315	14.07		0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	458.31460		0.04583	473.84380	0.04738	458.315	14.07		0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	281.01250		0.02810	290.47390	0.02905	281.013	14.29		0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	523.01250		0.05230	538.47390	0.05385	523.013	14.29		0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	249.36440		0.02494	258.65090	0.02587	249.364	14.50		0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	591.36440		0.05914	606.65090	0.06067	591.364	14.50		0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65330		1.65330	1.65300	1.65300		14.51		0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	495.10090		0.04951	499.63000	0.04996	495.101	15.15		0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	862.10090		0.08621	869.63000	0.08696	862.101	15.15		0.00	0	0.00

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	463.65790		0.04637		468.11670	0.04681	463.658	15.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	930.65790		0.09307		938.11670	0.09381	930.658	15.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	434.25510		0.04343		438.62830	0.04386	434.255	15.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,001.25510		0.10013		1,008.62830	0.10086	1,001.255	15.47	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.79609		110.79609		110.90112	110.90112			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	806.09000		0.80609		911.12000	0.91112	806.090		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	796.09000		0.79609		901.12000	0.90112	796.090		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	786.09000		0.78609		891.12000	0.89112	786.090		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			9.33188		84.76684		9.43907	83.93576			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	6,997.40000		6.99740		7,828.48000	7.82848	6,997.400		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,909.12000		6.90912		7,740.20000	7.74020	6,909.120		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,820.97000		6.82097		7,652.05000	7.65205	6,820.970		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.44200		85.88209		9.55275	85.03989			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	745.92000		0.74592		0.00000	0.00000	745.920		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		96.28000	0.09628	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	821.45000		0.82145		0.00000	0.00000	821.450		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000		20.75000	0.02075	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	896.87000		0.89687		54.67000	0.05467	896.870		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
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			440.91600		440.91600		437.53300	437.53300			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	50,740.00000		5.07400		84,570.00000	8.45700	50,740.000		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	50,840.00000		5.08400		84,670.00000	8.46700	50,840.000		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	50,940.00000		5.09400		84,770.00000	8.47700	50,940.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			446.71600		446.71600		443.28900	443.28900			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	67,260.00000		6.72600		32,990.00000	3.29900	67,260.000		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	67,160.00000		6.71600		32,890.00000	3.28900	67,160.000		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	67,060.00000		6.70600		32,790.00000	3.27900	67,060.000		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			196.23300		196.23300		196.19200	196.19200			0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			198.83900		198.83900		198.79700	198.79700			0.00	0	190.00
ILBI	On 07/11/2013	Index Future			532.02200		532.02200		531.82300	531.82300			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			539.19600		539.19600		538.99500	538.99500			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			5.16000		94.84000		5.17000	94.83000			0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.20000		94.80000		5.20000	94.80000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.21000		94.79000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.30000		94.70000		5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.35000		94.65000		5.37000	94.63000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.68000		94.32000		5.72000	94.28000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.90000		94.10000		5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.14000		93.86000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.38000		93.62000		6.47000	93.53000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.63000		93.37000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.88000		93.12000		6.96000	93.04000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.30240		8.30240		8.27470	8.27470		9.65	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	229.17220		0.22917		213.59160	0.21359	229.172	9.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	66.77220		0.06677		78.89160	0.07889	66.772	9.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	222.36940		0.22237		207.10640	0.20711	222.369	9.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	69.96940		0.06997		82.40640	0.08241	69.969	9.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	215.67520		0.21568		200.73210	0.20073	215.675	9.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	73.27520		0.07328		86.03210	0.08603	73.275	9.71	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.36270		8.36270		8.33660	8.33660		11.39	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	372.70240		0.37270		360.42030	0.36042	372.702	11.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	150.00240		0.15000		163.82030	0.16382	150.002	11.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	366.47730		0.36648		354.46430	0.35446	366.477	11.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	153.77730		0.15378		167.86430	0.16786	153.777	11.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	360.31490		0.36031		348.57160	0.34857	360.315	11.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	157.61490		0.15761		171.97160	0.17197	157.615	11.37	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.90930		9.90930	0.10088	9.89130	9.89130		16.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	4,111.81930		0.41118	0.10088	4,008.63790	0.40086	4,111.819	17.76	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,918.81930		0.19188	0.10088	1,995.63790	0.19956	1,918.819	17.76	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	4,045.58830		0.40456	0.10088	3,943.44480	0.39434	4,045.588	17.72	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,952.58830		0.19526	0.10088	2,030.44480	0.20304	1,952.588	17.72	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,979.82880		0.39798	0.10088	3,878.72900	0.38787	3,979.829	17.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,986.82880		0.19868	0.10088	2,065.72900	0.20657	1,986.829	17.68	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.48001		103.33177		7.60741	102.48366			2,376,630.71	23	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	6,910.36000		6.91036		7,758.47000	7.75847	6,910.360		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	6,837.63000		6.83763		7,685.74000	7.68574	6,837.630		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	6,764.95000		6.76495		7,613.06000	7.61306	6,764.950		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.56653		104.69125		7.69916	103.83174			0.00	0	0.00

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	1,762.04000		1.76204		902.53000	0.90253	1,762.040		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	1,825.72000		1.82572		966.21000	0.96621	1,825.720		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	1,889.36000		1.88936		1,029.85000	1.02985	1,889.360		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			5.87842		115.25059		6.00496	115.01422		2.64	0.00	0	29,470.00
R157	On 07/11/2013	Bond Future	5.59	Call	125.01000		0.12501		78.72000	0.07872	125.010	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	666.24000		0.66624		856.32000	0.85632	666.240	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	129.95000		0.12995		82.14000	0.08214	129.950	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	652.36000		0.65236		840.92000	0.84092	652.360	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	135.03000		0.13503		85.68000	0.08568	135.030	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	638.62000		0.63862		825.64000	0.82564	638.620	2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.98680		116.76684		6.13598	116.52716		2.45	0.00	0	330.00
R157	On 06/02/2014	Bond Future	5.64	Call	396.24000		0.39624		317.65000	0.31765	396.240	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	956.15000		0.95615		1,117.24000	1.11724	956.150	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	402.36000		0.40236		322.88000	0.32288	402.360	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	946.07000		0.94607		1,106.27000	1.10627	946.070	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	408.55000		0.40855		328.17000	0.32817	408.550	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	936.07000		0.93607		1,095.37000	1.09537	936.070	2.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.09233		111.53544		6.27184	111.29264		2.26	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	285.32000		0.28532		229.12000	0.22912	285.320	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,517.44000		1.51744		1,704.04000	1.70404	1,517.440	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,507.17000		1.50717		1,693.22000	1.69322	1,507.170	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	288.81000		0.28881		232.06000	0.23206	288.810	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	292.32000		0.29232		235.03000	0.23503	292.320	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,496.92000		1.49692		1,682.43000	1.68243	1,496.920	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.18905		113.09638		6.41278	112.85032		2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,184.39000		1.18439		1,039.81000	1.03981	1,184.390	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	579.95000		0.57995		681.43000	0.68143	579.950	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,191.44000		1.19144		1,046.37000	1.04637	1,191.440	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	576.08000		0.57608		677.07000	0.67707	576.080	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,198.50000		1.19850		1,052.96000	1.05296	1,198.500	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	572.22000		0.57222		672.74000	0.67274	572.220	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			7.84461		125.61683		7.98197	124.35090		13.70	0.00	0	57,206.00
R186	On 07/11/2013	Bond Future	6.50	Call	3.77000		0.00377		1.77000	0.00177	3.770	13.38	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	13,432.43000		13.43243		14,696.36000	14.69636	13,432.430	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	19.43000		0.01943		9.81000	0.00981	19.430	13.38	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	10,801.68000		10.80168		12,057.99000	12.05799	10,801.680	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,658.96000		2.65896		1,964.59000	1.96459	2,658.960	13.70	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,228.23000		1.22823		1,799.79000	1.79979	1,228.230	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,509.91000		3.50991		2,683.75000	2.68375	3,509.910	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	810.25000		0.81025		1,250.02000	1.25002	810.250	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	785.28000		0.78528		1,216.13000	1.21613	785.280	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,574.86000		3.57486		2,739.78000	2.73978	3,574.860	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,640.32000		3.64032		2,796.39000	2.79639	3,640.320	13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	760.92000		0.76092		1,182.92000	1.18292	760.920	13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,250.79000		4.25079		3,331.15000	3.33115	4,250.790	13.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	567.25000		0.56725		913.54000	0.91354	567.250	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	229.05000		0.22905		409.43000	0.40943	229.050	13.95	4,015,690.00	500	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	6,106.51000		6.10651	5,020.96000	5.02096	6,106.510	13.95	0.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,094.71000		8.09471	6,909.36000	6.90936	8,094.710	14.07	0.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	80.45000		0.08045	161.03000	0.16103	80.450	14.07	0.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,120.42000		10.12042	8,885.61000	8.88561	10,120.420	14.20	0.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	24.79000		0.02479	55.91000	0.05591	24.790	14.20	0.00	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.92823		121.97997	8.07050	120.69725		14.34	609,899.85	5	125.00	
R186	On 06/02/2014	Bond Future	7.74	Call	3,148.53000		3.14853	2,624.30000	2.62430	3,148.530	14.19	0.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,875.33000		4.87533	5,633.82000	5.63382	4,875.330	14.19	0.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,187.95000		3.18795	2,659.08000	2.65908	3,187.950	14.19	0.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,822.15000		4.82215	5,576.00000	5.57600	4,822.150	14.19	0.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,227.68000		3.22768	2,694.15000	2.69415	3,227.680	14.19	0.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,769.37000		4.76937	5,518.56000	5.51856	4,769.370	14.19	0.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	8,486.71000		8.48671	7,525.59000	7.52559	8,486.710	14.58	0.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,333.67000		1.33367	1,655.27000	1.65527	1,333.670	14.58	0.00	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.01185		123.62795	8.15926	122.32803		14.22	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,141.76000		2.14176	1,809.44000	1.80944	2,141.760	13.95	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,737.32000		10.73732	11,704.92000	11.70492	10,737.320	13.95	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,165.83000		2.16583	1,830.59000	1.83059	2,165.830	13.95	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,663.65000		10.66365	11,628.33000	11.62833	10,663.650	13.95	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,590.29000		10.59029	11,552.02000	11.55202	10,590.290	13.95	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,190.10000		2.19010	1,851.91000	1.85191	2,190.100	13.95	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	3,315.32000		3.31532	2,852.77000	2.85277	3,315.320	14.02	0.00	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,986.06000		7.98606	8,823.43000	8.82343	7,986.060	14.02	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,640.87000		7.64087	6,836.79000	6.83679	7,640.870	14.34	0.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,410.60000		3.41060	3,906.44000	3.90644	3,410.600	14.34	0.00	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.09170		120.06603	8.24445	118.74802		14.11	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,979.29000		6.97929	6,260.76000	6.26076	6,979.290	14.13	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,272.19000		5.27219	5,871.67000	5.87167	5,272.190	14.13	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	7,025.74000		7.02574	6,304.27000	6.30427	7,025.740	14.13	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,233.46000		5.23346	5,830.00000	5.83000	5,233.460	14.13	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	7,072.32000		7.07232	6,347.94000	6.34794	7,072.320	14.14	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,194.94000		5.19494	5,788.57000	5.78857	5,194.940	14.14	0.00	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			278.88202		278.88202	278.58888	278.58888			1.50	0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	1.48	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	1,107.98000		1.10798	1,401.12000	1.40112	1,107.980	1.48	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	1.48	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	1,117.98000		1.11798	1,411.12000	1.41112	1,117.980	1.48	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	1.48	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	1,127.98000		1.12798	1,421.12000	1.42112	1,127.980	1.48	0.00	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			4.86841		107.56657	4.94237	107.48535			1.49	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	133.46000		0.13346	105.06000	0.10506	133.460	1.48	0.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	219.67000		0.21967	272.49000	0.27249	219.670	1.48	0.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	138.25000		0.13825	109.09000	0.10909	138.250	1.48	0.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	213.46000		0.21346	265.52000	0.26552	213.460	1.48	0.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	143.16000		0.14316	113.22000	0.11322	143.160	1.49	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
R201	On 07/11/2013	Bond Future	4.81	Put	207.37000		0.20737		258.65000	0.25865	207.370	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.73466		104.57387		4.83123	104.49140		1.28	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	573.51000		0.57351		517.66000	0.51766	573.510	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	143.08000		0.14308		169.70000	0.16970	143.080	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	579.74000		0.57974		523.57000	0.52357	579.740	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	140.82000		0.14082		167.12000	0.16712	140.820	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	585.99000		0.58599		529.52000	0.52952	585.990	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	138.58000		0.13858		164.58000	0.16458	138.580	1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.43452		105.98669		4.57190	105.90319		1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	439.65000		0.43965		392.96000	0.39296	439.650	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	254.15000		0.25415		290.96000	0.29096	254.150	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	251.65000		0.25165		288.22000	0.28822	251.650	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	443.21000		0.44321		396.28000	0.39628	443.210	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	447.09000		0.44709		399.93000	0.39993	447.090	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	249.47000		0.24947		285.81000	0.28581	249.470	1.06	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.55564		103.05982		3.78730	102.97528		0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	697.11000		0.69711		629.50000	0.62950	697.110	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	67.55000		0.06755		84.48000	0.08448	67.550	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	700.07000		0.70007		632.33000	0.63233	700.070	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	66.90000		0.06690		83.70000	0.08370	66.900	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	703.02000		0.70302		635.16000	0.63516	703.020	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	66.25000		0.06625		82.93000	0.08293	66.250	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			205.57512		205.57512		205.52163	205.52163			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	3,414.88000		3.41488		3,468.37000	3.46837	3,414.880		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	3,424.88000		3.42488		3,478.37000	3.47837	3,424.880		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	3,434.88000		3.43488		3,488.37000	3.48837	3,434.880		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			6.52366		107.08862		6.66794	106.58969		5.18	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	15.27000		0.01527		6.81000	0.00681	15.270	5.04	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,883.85000		2.88385		3,374.32000	3.37432	2,883.850	5.04	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	74.84000		0.07484		38.38000	0.03838	74.840	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,945.65000		1.94565		2,408.12000	2.40812	1,945.650	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	78.70000		0.07870		40.56000	0.04056	78.700	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,914.08000		1.91408		2,374.87000	2.37487	1,914.080	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	82.66000		0.08266		42.81000	0.04281	82.660	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,882.63000		1.88263		2,341.71000	2.34171	1,882.630	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,859.10000		104.85910		104,360.17000	104.36017	104,859.100	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			6.62610		108.49752		6.78231	107.99181		4.97	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	410.86000		0.41086		307.36000	0.30736	410.860	4.87	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,634.57000		2.63457		3,036.78000	3.03678	2,634.570	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	580.12000		0.58012		444.23000	0.44423	580.120	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,173.13000		2.17313		2,542.95000	2.54295	2,173.130	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	590.17000		0.59017		452.46000	0.45246	590.170	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,150.11000		2.15011		2,518.11000	2.51811	2,150.110	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	600.35000		0.60035		460.80000	0.46080	600.350	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	2,127.23000		2.12723		2,493.39000	2.49339	2,127.230	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,599.51000		1.59951		1,320.19000	1.32019	1,599.510	4.98	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	907.80000		0.90780		1,134.19000	1.13419	907.800	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.72506	105.80224		6.89468	105.28980			4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	473.76000		0.47376		372.94000	0.37294	473.760	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,512.03000		3.51203		3,923.65000	3.92365	3,512.030	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	480.40000		0.48040		378.43000	0.37843	480.400	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,487.29000		3.48729		3,897.76000	3.89776	3,487.290	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	487.10000		0.48710		383.99000	0.38399	487.100	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,462.61000		3.46261		3,871.94000	3.87194	3,462.610	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,726.77000		1.72677		1,465.68000	1.46568	1,726.770	4.85	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,379.18000		1.37918		1,630.53000	1.63053	1,379.180	4.85	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,774.84000		2.77484		2,429.43000	2.42943	2,774.840	4.93	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	754.02000		0.75402		921.05000	0.92105	754.020	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.81891	107.28250		7.00408	106.76303			4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,822.24000		1.82224		1,570.37000	1.57037	1,822.240	4.62	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,762.91000		1.76291		2,030.51000	2.03051	1,762.910	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,540.25000		2.54025		2,231.31000	2.23131	2,540.250	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,224.97000		1.22497		1,435.50000	1.43550	1,224.970	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,557.81000		2.55781		2,247.65000	2.24765	2,557.810	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,214.83000		1.21483		1,424.14000	1.42414	1,214.830	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,575.42000		2.57542		2,264.05000	2.26405	2,575.420	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,204.76000		1.20476		1,412.86000	1.41286	1,204.760	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			8.85598	98.89744		8.98309	97.70059				0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	5,046.27000		5.04627		3,849.42000	3.84942	5,046.270	0.00	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	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	5,133.41000		5.13341		3,936.56000	3.93656	5,133.410	0.00	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	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	5,220.41000		5.22041		4,023.56000	4.02356	5,220.410	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.94531	95.94183		9.07640	94.72907				0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,840.82000		3.84082		2,628.06000	2.62806	3,840.820	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	3,928.25000		3.92825		2,715.49000	2.71549	3,928.250	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	4,015.54000		4.01554		2,802.78000	2.80278	4,015.540	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.03583	97.23819		9.17100	96.00912				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,992.49000		2.99249		1,763.42000	1.76342	2,992.490	0.00	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	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	3,079.69000		3.07969		1,850.62000	1.85062	3,079.690	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	3,166.75000		3.16675		1,937.68000	1.93768	3,166.750	0.00	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	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.74556	108.48035		6.87378	107.91812			7.35	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	199.87000		0.19987		126.45000	0.12645	199.870	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,227.49000		2.22749		2,716.30000	2.71630	2,227.490	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	207.82000		0.20782		131.89000	0.13189	207.820	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,190.42000		2.19042		2,676.72000	2.67672	2,190.420	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	216.01000		0.21601		137.52000	0.13752	216.010	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,153.61000		2.15361		2,637.35000	2.63735	2,153.610	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	1,528.62000		1.52862		1,176.51000	1.17651	1,528.620	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	416.51000		0.41651		626.63000	0.62663	416.510	7.35	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.83472		105.87748		6.97105	105.30764		7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	959.61000		0.95961		785.38000	0.78538	959.610	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,845.11000		2.84511		3,240.72000	3.24072	2,845.110	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	974.08000		0.97408		797.88000	0.79788	974.080	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,816.73000		2.81673		3,210.37000	3.21037	2,816.730	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	988.70000		0.98870		810.52000	0.81052	988.700	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,788.52000		2.78852		3,180.18000	3.18018	2,788.520	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.92568		107.30791		7.07099	106.73044		6.92	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	877.85000		0.87785		736.82000	0.73682	877.850	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,483.81000		4.48381		4,920.25000	4.92025	4,483.810	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	888.35000		0.88835		745.99000	0.74599	888.350	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,452.76000		4.45276		4,887.87000	4.88787	4,452.760	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	898.94000		0.89894		755.25000	0.75525	898.940	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,421.81000		4.42181		4,855.59000	4.85559	4,421.810	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.01219		104.77740		7.16743	104.19203		6.84	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,469.40000		3.46940		3,126.96000	3.12696	3,469.400	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,865.98000		1.86598		2,108.91000	2.10891	1,865.980	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,491.89000		3.49189		3,148.15000	3.14815	3,491.890	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,851.36000		1.85136		2,092.99000	2.09299	1,851.360	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,514.46000		3.51446		3,169.42000	3.16942	3,514.460	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,836.83000		1.83683		2,077.16000	2.07716	1,836.830	6.89	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.08096		103.18352		7.20884	102.55177		9.13	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	324.00000		0.32400		215.40000	0.21540	324.000	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,285.82000		2.28582		2,808.97000	2.80897	2,285.820	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	335.35000		0.33535		223.55000	0.22355	335.350	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,246.41000		2.24641		2,766.36000	2.76636	2,246.410	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	347.00000		0.34700		231.94000	0.23194	347.000	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,207.34000		2.20734		2,724.03000	2.72403	2,207.340	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.17242		100.90188		7.30714	100.26165		9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,036.25000		1.03625		853.15000	0.85315	1,036.250	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,616.10000		3.61610		4,073.23000	4.07323	3,616.100	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,051.56000		1.05156		866.40000	0.86640	1,051.560	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,582.21000		3.58221		4,037.28000	4.03728	3,582.210	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,067.01000		1.06701		879.79000	0.87979	1,067.010	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,548.50000		3.54850		4,001.51000	4.00151	3,548.500	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.26820		102.26515		7.41035	101.61635		8.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	932.67000		0.93267		790.21000	0.79021	932.670	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,025.65000		6.02565		6,531.99000	6.53199	6,025.650	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	943.48000		0.94348		799.71000	0.79971	943.480	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,987.80000		5.98780		6,492.83000	6.49283	5,987.800	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	954.40000		0.95440		809.30000	0.80930	954.400	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,950.08000		5.95008		6,453.78000	6.45378	5,950.080	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.36074		100.05525		7.51102	99.39752		8.88	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,979.35000		3.97935		3,609.34000	3.60934	3,979.350	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	2,545.18000		2.54518		2,832.90000	2.83290	2,545.180	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,004.40000		4.00440		3,633.00000	3.63300	4,004.400	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,527.07000		2.52707		2,813.40000	2.81340	2,527.070	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,029.52000		4.02952		3,656.74000	3.65674	4,029.520	8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,509.05000		2.50905		2,794.00000	2.79400	2,509.050	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			7.22993		98.07813		7.35245	97.40103		10.11	0.00	0	10,564.00
R208	On 07/11/2013	Bond Future	6.79	Call	258.14000		0.25814		166.28000	0.16628	258.140	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,738.02000		2.73802		3,323.26000	3.32326	2,738.020	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	268.42000		0.26842		173.41000	0.17341	268.420	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,691.07000		2.69107		3,273.16000	3.27316	2,691.070	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	279.01000		0.27901		180.78000	0.18078	279.010	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,644.48000		2.64448		3,223.35000	3.22335	2,644.480	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,970.37000		1.97037		1,534.97000	1.53497	1,970.370	10.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	485.51000		0.48551		727.21000	0.72721	485.510	10.11	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.31647		99.36843		7.44463	98.68231		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,041.23000		1.04123		857.27000	0.85727	1,041.230	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,202.69000		4.20269		4,704.85000	4.70485	4,202.690	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,057.41000		1.05741		871.24000	0.87124	1,057.410	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,162.96000		4.16296		4,662.91000	4.66291	4,162.960	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,073.76000		1.07376		885.37000	0.88537	1,073.760	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,123.44000		4.12344		4,621.17000	4.62117	4,123.440	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.40211		97.31433		7.53628	96.61903		10.10	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	903.25000		0.90325		762.66000	0.76266	903.250	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,910.57000		6.91057		7,465.28000	7.46528	6,910.570	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	914.58000		0.91458		772.57000	0.77257	914.580	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,865.89000		6.86589		7,419.18000	7.41918	6,865.890	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,821.34000		6.82134		7,373.20000	7.37320	6,821.340	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	926.02000		0.92602		782.58000	0.78258	926.020	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.48393		98.67582		7.62454	97.97087		9.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,276.72000		4.27672		3,879.67000	3.87967	4,276.720	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,750.30000		2.75030		3,058.20000	3.05820	2,750.300	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,305.44000		4.30544		3,906.81000	3.90681	4,305.440	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,729.65000		2.72965		3,035.97000	3.03597	2,729.650	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,334.24000		4.33424		3,934.03000	3.93403	4,334.240	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,709.12000		2.70912		3,013.86000	3.01386	2,709.120	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			8.67359		76.96184		8.79548	76.00074		20.50	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,617.96000		1.61796		1,216.62000	1.21662	1,617.960	20.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,806.17000		1.80617		2,365.93000	2.36593	1,806.170	20.46	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,201.97000		2.20197		1,702.65000	1.70265	2,201.970	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,283.68000		1.28368		1,745.46000	1.74546	1,283.680	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,247.57000		2.24757		1,741.28000	1.74128	2,247.570	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	1,251.20000		1.25120		1,706.01000	1.70601	1,251.200	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,219.33000		1.21933		1,667.19000	1.66719	1,219.330	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,293.66000		2.29366		1,780.42000	1.78042	2,293.660	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,712.27000		4.71227		3,937.53000	3.93753	4,712.270	20.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	329.33000		0.32933		515.69000	0.51569	329.330	20.82	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,653.31000		5.65331		4,818.51000	4.81851	5,653.310	20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	194.65000		0.19465		320.95000	0.32095	194.650	20.91	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,295.78000		6.29578		5,429.71000	5.42971	6,295.780	20.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	134.09000		0.13409		229.12000	0.22912	134.090	20.97	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,595.34000		7.59534		6,685.04000	6.68504	7,595.340	21.10	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	60.53000		0.06053		111.33000	0.11133	60.530	21.10	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.75448		77.97442		8.87992	77.00047		20.95	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,919.53000		2.91953		2,516.21000	2.51621	2,919.530	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,631.07000		4.63107		5,201.70000	5.20170	4,631.070	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,953.15000		2.95315		2,546.54000	2.54654	2,953.150	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,583.56000		4.58356		5,150.90000	5.15090	4,583.560	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,986.99000		2.98699		2,577.08000	2.57708	2,986.990	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,536.41000		4.53641		5,100.45000	5.10045	4,536.410	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.83406		75.88288		8.96312	74.89585		21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,279.92000		10.27992		11,011.02000	11.01102	10,279.920	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,950.74000		1.95074		1,694.81000	1.69481	1,950.740	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,971.79000		1.97179		1,713.69000	1.71369	1,971.790	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,210.31000		10.21031		10,939.24000	10.93924	10,210.310	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,992.99000		1.99299		1,732.72000	1.73272	1,992.990	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,140.99000		10.14099		10,867.75000	10.86775	10,140.990	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.91064		76.94463		9.04339	75.94397		20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,303.68000		6.30368		5,762.00000	5.76200	6,303.680	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,328.32000		5.32832		5,787.30000	5.78730	5,328.320	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,342.13000		6.34213		5,798.40000	5.79840	6,342.130	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,292.19000		5.29219		5,749.12000	5.74912	5,292.190	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,380.66000		6.38066		5,834.89000	5.83489	6,380.660	21.03	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,256.26000		5.25626		5,711.15000	5.71115	5,256.260	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	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			158.19869		158.19869		157.58536	157.58536			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	1,791.31000		1.79131		2,404.64000	2.40464	1,791.310		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	1,801.31000		1.80131		2,414.64000	2.41464	1,801.310		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	1,811.31000		1.81131		2,424.64000	2.42464	1,811.310		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.60395		128.60395		128.57772	128.57772			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,386.05000		1.38605		1,412.28000	1.41228	1,386.050		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

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	1,396.05000		1.39605		1,422.28000	1.42228	1,396.050		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	1,406.05000		1.40605		1,432.28000	1.43228	1,406.050		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			131.18535		131.18535		131.15414	131.15414			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	1,804.65000		1.80465		1,835.86000	1.83586	1,804.650		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	1,814.65000		1.81465		1,845.86000	1.84586	1,814.650		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	1,824.65000		1.82465		1,855.86000	1.85586	1,824.650		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			8.48037		88.08723		8.60745	87.06538		18.15	0.00	0	19,468.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,196.98000		2.19698		1,672.39000	1.67239	2,196.980	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,314.41000		1.31441		1,811.67000	1.81167	1,314.410	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,243.28000		2.24328		1,711.18000	1.71118	2,243.280	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,280.85000		1.28085		1,770.60000	1.77060	1,280.850	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,290.09000		2.29009		1,750.50000	1.75050	2,290.090	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,247.92000		1.24792		1,730.18000	1.73018	1,247.920	18.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.56763		89.24608		8.69867	88.21070		19.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,843.84000		2.84384		2,436.85000	2.43685	2,843.840	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,098.51000		5.09851		5,726.90000	5.72690	5,098.510	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,876.80000		2.87680		2,466.44000	2.46644	2,876.800	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,048.79000		5.04879		5,673.81000	5.67381	5,048.790	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,909.99000		2.90999		2,496.24000	2.49624	2,909.990	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,999.41000		4.99941		5,621.04000	5.62104	4,999.410	18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.65002		86.91346		8.78502	85.86412		19.09	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,986.58000		1.98658		1,717.53000	1.71753	1,986.580	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,465.29000		10.46529		11,245.58000	11.24558	10,465.290	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,007.64000		2.00764		1,736.34000	1.73634	2,007.640	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,396.65000		10.39665		11,174.69000	11.17469	10,396.650	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,028.85000		2.02885		1,755.30000	1.75530	2,028.850	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,328.28000		10.32828		11,104.07000	11.10407	10,328.280	18.76	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.73036		88.12943		8.86949	87.06554		18.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,378.16000		6.37816		5,811.24000	5.81124	6,378.160	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,538.16000		5.53816		6,035.13000	6.03513	5,538.160	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,416.31000		6.41631		5,847.23000	5.84723	6,416.310	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,500.30000		5.50030		5,995.11000	5.99511	5,500.300	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,454.57000		6.45457		5,883.33000	5.88333	6,454.570	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,462.64000		5.46264		5,955.29000	5.95529	5,462.640	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			8.85461		77.19978		8.97658	76.21450		21.62	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	36.49000		0.03649		22.22000	0.02222	36.490	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	9,628.95000		9.62895		10,599.96000	10.59996	9,628.950	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	38.48000		0.03848		23.48000	0.02348	38.480	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,531.79000		9.53179		10,502.07000	10.50207	9,531.790	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	40.56000		0.04056		24.80000	0.02480	40.560	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,434.92000		9.43492		10,404.44000	10.40444	9,434.920	21.17	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.93913		78.21544		9.06478	77.21708		22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,193.66000		4.19366		3,689.38000	3.68938	4,193.660	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,786.79000		3.78679		4,280.87000	4.28087	3,786.790	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	4,233.53000	4.23353	3,726.08000	3.72608	4,233.530	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,747.10000	3.74710	4,238.01000	4.23801	3,747.100	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,274.11000	4.27411	3,763.48000	3.76348	4,274.110	22.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,708.27000	3.70827	4,196.00000	4.19600	3,708.270	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			8.91017	100.03439	9.03221	98.76776			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	12,486.77000	12.48677	13,753.40000	13.75340	12,486.770		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,357.44000	12.35744	13,624.07000	13.62407	12,357.440		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,228.37000	12.22837	13,495.00000	13.49500	12,228.370		0.00	0	0.00
R248	On 06/02/2014	Bond Future			8.99673	101.35047	9.12263	100.06699			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	953.74000	0.95374	0.00000	0.00000	953.740		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000	0.00000	329.74000	0.32974	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	1,055.01000	1.05501	0.00000	0.00000	1,055.010		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000	0.00000	228.47000	0.22847	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	1,156.09000	1.15609	0.00000	0.00000	1,156.090		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000	0.00000	127.39000	0.12739	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,679.54000	19,679.54000	19,654.04000	19,654.04000			0.00	0	0.00

Total for Derivatives : **313,271,015.66** **30,471** **2 082 473.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.23092			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.62000	108.81180	6.62000	108.79254			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.39240			0.00	0	1,726,400.00
AA05	On 22/03/2019	Spot Bond			8.03500	105.95644	8.03500	105.93339			0.00	0	44,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.96442			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.08304			0.00	2,200,000	1,100,000.00
AB013	On 21/11/2018	Spot Bond			8.90000	100.88496	8.90000	100.86110			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.97000	101.94932	6.97000	101.93003			0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond			6.11500	101.97405	6.11500	101.95736			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.41093			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.33500	110.49880	8.33500	110.47428			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.83000	134.30855	0.83000	134.25940			0.00	0	0.00

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	130.76588	2.30000	263.33035			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.94397			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.77423			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.05582			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.50514			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		0.00000	100.00000	0.00000	100.52794			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		0.00000	100.00000	0.00000	100.54301			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond		100.00000	1.56248	100.00000	100.00000			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		7.28000	106.54612	7.28000	106.52508			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond		0.00000	100.00000	0.00000	102.44657			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond		6.71500	102.96965	6.71500	102.95087			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.11538			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.26962			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.07917			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.11668			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.12691			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.38845			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.47399			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.43518			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond		0.00000	100.00000	0.00000	100.49691			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.90509			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.91622			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond		5.28000	133.09172	5.28000	133.02721			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond		2.97000	124.23100	2.97000	124.17828			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond		2.78000	115.54126	2.78000	115.49288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond		4.43000	99.31353		4.43000	99.26763			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.84000	105.86382		5.84000	101.52031			59,103,299,520.00	10,120,428	5,060,214.00
ABLS2A	On 13/07/2016	Spot Bond		10.63500	115.26463		10.63500	115.23218			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03034			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37154			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.39297			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.41281			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond		4.08000	110.65969		4.08000	110.60952			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	40.16614		100.00000	40.06777			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	162.07923		2.04000	162.01464			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.31507		2.76000	154.25057			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.07000	166.34769		2.07000	166.28126			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.28000	161.93597		2.28000	161.87035			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.63125	72.95561		7.63125	72.93052			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.63125	72.95561		7.63125	72.93052			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.51000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.41738			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.70000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.55000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.11000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.67000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13702			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01655			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.17000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN50		On 21/12/2014	Spot Bond	6.25500	105.57848		6.25500	105.56072			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.05000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.88000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.54000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.32000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30677			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.81000	112.96015		6.81000	112.93925			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98182			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.87000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.47000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.78000	92.90258		2.78000	99.22405			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.79000	97.86598		2.79000	143.59935			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.88000	109.89775		2.88000	187.39138			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	83.54000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.19000	91.76356		9.19000	92.02623			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	90.99000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.50000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.41096			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	88.49000			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	9.41500	110.33442		9.41500	111.39728			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.36000	111.73128		9.36000	111.83274			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.50000	90.77082		8.50000	90.75007			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.55000			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		9.45500	109.99547		9.45500	111.08216			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.31000			0.00	0	0.00
ABN89	On 14/10/2016	Spot Bond		100.00000	17.67759		100.00000	17.67757			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond		100.00000	17.67759		100.00000	17.67757			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.93500	107.91221		7.93500	107.88901			0.00	0	400,000.00
ABS5	On 01/05/2015	Spot Bond		6.57000	106.28426		6.57000	106.26559			0.00	0	5,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.51500	101.48293		8.51500	101.45980			93,665,000,000.00	11,000,000	11,301,000.00
ABS7	On 11/09/2026	Spot Bond		9.61500	94.88165		9.61500	94.85704			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.27000	105.32354		7.27000	105.30276			21,810,000,000.00	3,000,000	3,000,000.00
ABSI1	On 11/06/2014	Spot Bond		1.53000	128.82026		1.53000	128.77071			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.11000	132.77196		2.11000	267.37146			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.77000	123.19076		0.77000	125.89255			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.99000	123.44917		1.99000	125.87891			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	30.50988		100.00000	30.43597			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.97000	105.39506		10.97000	105.36397			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.39973			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.40004		100.00000	2.39416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43775			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.97658			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	14.30535		100.00000	14.27031			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36171			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	59.24341		11.00000	59.22648			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.15542		100.00000	9.13300			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04854			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.29135			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	100.52646			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58243			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.50148			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51836			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52578			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61112			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61112			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62120			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48800			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62120			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60104			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.14696			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.47847			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.47119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36469			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.47119			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50828			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.52494			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.53167			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.51818			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.43735			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.48801			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.97000	105.55377		8.97000	105.52805			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44757			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.07500	102.39626		7.07500	102.37682			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.41928			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.64261			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.38750			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	101.47984			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.51675			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.42788			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.43706			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.50143			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02963			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02963			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.47984			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92080			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48047			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.62390			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83795			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.62362			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.17535			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.32595			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57478			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.96358			0.00	2,000,000	1,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36960			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.50348			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.42182			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.41436			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49285			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.14573			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43876			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42724			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44960			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49150			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46782			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44080			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44825			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.71915		10.23000	100.69139			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45553			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44418			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62321			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.50885			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.41868			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.97500	106.74315		8.97500	106.71754			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48940			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.13301		1.75000	109.21290			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44757			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.44875			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47753			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49421			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.46083			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.47418			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51089			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.82213			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49755			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97629			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47750			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.50608			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.51485			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44403			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.45420			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.51697			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.50956			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.48086			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54219			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54418			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54751			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.83305			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.52088			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.52088			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.30459			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.10705			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44746			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44277			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.90652			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.94278			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45548			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.45748			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.47753			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44812			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.25173			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.20994			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.44146			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54571			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.51522			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.34335	100.00000	100.00000	6.32798			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96971			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.08117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15539			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94806			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94196			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.93382			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.94676			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.57000	97.71932		7.57000	97.69869			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.92944			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.91672			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	7.94500	103.47366		7.94500	103.45140			50,743,348,460.00	6,386,828	4,493,414.00
AIR02		On 30/04/2023	Spot Bond	9.05500	121.91724		9.05500	121.88775			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	57.35829		100.00000	57.21935			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.89000	109.73349		6.89000	109.71296			0.00	0	7,300,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	47.99982		100.00000	47.88353			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	17.00424		100.00000	16.96661			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.04000	150.98038		3.04000	150.91614			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.78000	101.09509		4.78000	128.12838			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	100.55023			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57392			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	100.00000	71.34471		100.00000	71.21332			89,000,000,000,000.00	890,000,000	590,000,000.00
ANG08		On 10/10/2014	Spot Bond	100.00000	43.31207		100.00000	42.98698			6,500,000,000,000.00	65,000,000	60,000,000.00
ANG09		On 30/01/2014	Spot Bond	100.00000	77.49469		100.00000	77.33051			5,000,000,000,000.00	50,000,000	50,000,000.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56717			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.32254			0.00	0	35,000,000.00
BAW11		On 01/10/2018	Spot Bond	8.44500	105.79477		8.44500	105.77073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96673			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80922			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	83.92213		100.00000	83.73269			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.31641			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.93000	108.99767		6.93000	108.97726			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.27525			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24907			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.69500	102.19571		6.69500	102.17722			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.38500	105.52620		8.38500	105.50240			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30422			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.61832	104.29551		10.61832	102.94413			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.57266	101.89370		10.57266	101.39368			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.61359	101.78247		10.61359	101.32531			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.40222			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.65321	101.86221		10.65321	101.25827			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.61517	101.04855		11.61517	101.02070			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.41232			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.41232			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41239			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.86832	100.73817		10.86832	100.61809			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.78738	103.00795		10.78738	101.35262			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.57266	101.89370		10.57266	101.39368			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.74361	102.32166		10.74361	101.54268			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.95694	95.75106		9.95694	101.04931			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.39016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38430			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38430			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36256			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		10.36540	100.89249		10.36540	100.68810			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.16000	100.26658		11.16000	100.23659			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	68.78195		10.22500	97.68593			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	100.35193			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.66635		12.22500	100.37464			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37837			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.84500	64.35143		10.84500	100.46580			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.36651			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37640			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37640			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	100.36177			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27310			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.38184			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.24278			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	100.38184			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.61832	104.29560		13.61832	103.02031			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.92541	101.74943		14.92541	101.71493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		13.82843	101.63609		13.82843	101.23964			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.50398			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.50398			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.50398			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.52346			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.82006		100.00000	10.79953			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.42957		100.00000	19.38250			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.68309		100.00000	17.64025			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.91549		100.00000	10.88905			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.91549		100.00000	10.88905			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.19734		100.00000	13.16537			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.43527		100.00000	11.40757			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	70.72711		100.00000	70.59781			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.97077			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.41283			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.42289			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.01000	105.33233		2.01000	170.45589			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.97500	97.57299		7.97500	144.07385			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.97500	98.88408		7.97500	144.36312			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.36000	102.01902		8.36000	97.93892			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.52982			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.10091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.29060			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.70387			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.46055			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	60.52746		100.00000	60.38083			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.53500	98.82226		7.53500	98.80207			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.52963			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54045			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57534			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69164			0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.80793			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.13328			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33467			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40828			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43982			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45033			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.57647			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.74461			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.64252		100.00000	6.62643			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.64252		100.00000	6.62643			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.49964			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54289			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55468			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.98500	103.13573		7.98500	103.11343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59003			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65271			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.93175		100.00000	5.91723			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.93175		100.00000	5.91723			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.94000	105.24983		5.94000	105.23310			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.44539			0.00	0	1,100,000.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.91303			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.33629			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.85778			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.85855			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.01559			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.85362			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90276			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.99202			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.36279			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.96937			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.48810			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.44363		100.00000	13.41107			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.51500	112.34812		6.51500	112.32855			0.00	0	500,000.00
CBL08	On 02/11/2016	Spot Bond		9.03500	119.61564		9.03500	119.58692			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.19269			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.11572			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.73500	108.66112		8.73500	108.63588			0.00	0	7,006,000.00
CBL12	On 06/09/2018	Spot Bond		10.75500	103.33116		10.75500	103.30125			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.98140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond		11.00500	104.49136		11.00500	104.46095			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34513			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.92500	105.41086		8.92500	105.38584			0.00	0	404,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.39451			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.44500	99.98083		11.44500	99.95060			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.40755			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.76113			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27571			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.82500	97.45896		9.82500	97.43356			0.00	0	13,000.00
CCT01	On 23/06/2023	Spot Bond		9.80500	120.95613		9.80500	120.92450			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.65500	116.83682		9.65500	116.80673			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.05500	115.72538		9.05500	115.69707			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02512			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.28500	102.18330		11.28500	102.15231			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.40520			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.47180			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.75719			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.72030			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.89447			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.99281			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.92202			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.90080			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.01294			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.62335			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.72316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72316				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.31013				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.50151				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.91368				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.72320				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.90922	10.11000	102.88164				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.72320				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14778				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	105.65905				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.40304	2.76000	112.96630				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	109.94836	3.14000	112.85971				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.03260	8.25000	101.01003				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	100.72320				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.72320				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.86249	3.10000	112.46613				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.78833	2.40000	112.39750				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72641				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.68439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01643			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01668			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.87000	101.68586		7.87000	101.66442			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.06784			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.06677			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.88520			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.89022			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.92000	101.81629		7.92000	101.79469			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.92000	101.81629		7.92000	101.79469			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	7.97000	104.98432		7.97000	104.96190			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51502			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57304			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96653			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96653			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	63.13500		100.17539	62.98013			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.78188			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.12797			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52293			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90734			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97115			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.32477		9.35000	101.29961			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.32477		9.35000	101.29961			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.90999				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	94.75665				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.54054				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50827				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.50943				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33515				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33515				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33515				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33515				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33515				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34441				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35968				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35968				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35968				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35968				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35968				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36224				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.77500	104.24730	8.77500	104.22257				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.60702				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.99018				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48077				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48077				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.46170				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59267				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.42511				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69363			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47085			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46751			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47791			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.99002			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.11133			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.11115			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47656			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.38957			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68931			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39360			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.31652			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45415			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53087			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53087			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53087			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53087			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.22564			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.88672			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41865			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41865			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41353			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32574			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41353			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55349			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32609			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32609			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32300			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	102.28716			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	101.32474			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.47000	97.28791		10.47000	98.60899			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.99000	95.14727		10.99000	95.33108			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30708			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.55549			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.29120			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82421			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.64787			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.01486		8.80500	104.01210			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48086			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64136			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	100.50556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51555			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.55416			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.52088			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74602			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74602			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74602			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58256			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.36970			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90722			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30708			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	100.82787			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56003			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.65166			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30906			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75240			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.19287			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.10789			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	100.00000	0.02029		100.00000	100.00000			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	100.00000	4.02546		100.00000	100.00000			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	100.00000	13.37570		100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
CLN348		On 23/06/2014	Spot Bond	100.00000	44.70638		100.00000	44.44444			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.80933		7.01000	37.42357			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.36000	102.01902		8.36000	130.02633			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.97500	32.79167		7.97500	144.07385			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.97500	33.18695		7.97500	144.36312			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.92796			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.80764			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03130			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03130			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.52174			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.48395			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49143			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82421			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.44143			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.42000	109.83228		8.42000	106.19558			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.38500	105.57508		8.38500	105.55138			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.73500	119.62679		9.73500	119.59573			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.82000	109.60725		7.82000	109.58428			0.00	0	2,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.32500	108.35209		9.32500	108.32480			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.78000	96.24252		9.78000	96.21728			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.70500	96.68192		10.70500	96.65422			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.70500	94.31051		10.70500	94.28364			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86809			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.90593			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34710			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.23584			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.30259			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.18500		92.09021		12.18500	94.95043			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.84608		100.00000	11.80870			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.27725			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.66000		98.74099		7.66000	97.61166			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.13260			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.37352			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.20881			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.28705			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.31555			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.33160			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.65000		125.09535		6.65000	125.07300			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.94500		109.13249		7.94500	109.10939			426,225,415.00	53,647	34,100,000.00
DV23	On 27/02/2023	Spot Bond	8.45000		111.23078		8.45000	111.20578			17,364,378,200.00	2,054,956	82,300,000.00
E170	On 01/08/2020	Spot Bond	7.60000		133.61932		7.60000	133.59224			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.23029			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04511			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.13266			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.19063			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.80655			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82426		0.10000	131.27327			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		114.74975		2.22000	114.29013			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.27000		101.19002		2.27000	101.14911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL30		On 29/07/2030	Spot Bond	2.33000	102.28180		2.33000	100.59199			0.00	0	200,000,000.00
EMM01		On 28/07/2020	Spot Bond	9.22500	108.88816		9.22500	108.86148			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.07500	109.74827		9.07500	109.72136			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.75500	106.41210		9.75500	106.38457			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.38000	94.68604		10.38000	98.16325			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.02175			0.00	0	0.00
EPFC02		On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.10653			0.00	0	0.00
EPFC06		On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.79047			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.86208			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.51612			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	55.78829		100.00000	55.65166			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	91.08911		100.00000	90.86420			0.00	0	0.00
EQ196U		On 14/11/2013	Spot Bond	100.00000	95.17004		100.00000	94.92910			0.00	0	0.00
EQ197U		On 25/11/2013	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
EQ198U		On 12/12/2013	Spot Bond	100.00000	88.85544		100.00000	88.64539			0.00	0	0.00
EQ199U		On 15/01/2014	Spot Bond	100.00000	84.49029		100.00000	84.30541			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	129.54353		3.00000	129.48861			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	10.83000	106.89851		10.83000	106.86788			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.23338			0.00	0	0.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.76778			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.12503			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	9.36500	84.41392		9.36500	97.58777			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.21429			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19259			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.06730				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.21586				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.18285				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.00634				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.03746				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.98246				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.02875				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.97320				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.01178				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.31000		103.49329	6.31000	103.47562				0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.17000		107.79806	7.17000	107.77732				258,518,910,120.00	36,055,636	164,655,636.00
ES23	On 25/01/2023	Spot Bond	8.07500		114.62974	8.07500	114.60510				32,827,515,525.00	4,065,327	232,265,327.00
ES26	On 02/04/2026	Spot Bond	8.57000		94.84733	8.57000	94.82547				830,844,360.00	96,948	49,096,948.00
ES33	On 15/09/2033	Spot Bond	9.30000		84.44205	9.40500	83.60211				2,791,337,377,200.00	300,143,804	1,096,243,804.00
ES42	On 25/04/2042	Spot Bond	9.68000		88.16973	9.68000	88.40536				0.00	0	125,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.93056				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.96536				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.34935				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.78867				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.52574				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.26407				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.28285	100.00000	12.25309				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.95304	100.00000	11.92408				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.09459				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.14358				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.24139			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.33901			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.77000	102.70559		6.77000	102.68671			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	8.84500	101.28662		8.84500	101.26267			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.56078			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56071			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.61075			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.95588			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.64500	109.09103		10.64500	109.06012			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.88059			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.09000	124.16982		2.09000	124.95288			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.14000	132.45274		2.14000	266.72841			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.49000	95.75100		2.49000	102.12715			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.77000	98.09980		2.77000	143.94251			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.77000	111.67582		2.77000	190.42380			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.08000	112.44739		7.08000	112.42577			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.06100	57.56601		8.06100	56.85575			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49800	36.74823		9.49800	35.84287			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.50949		9.73000	34.58397			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.62332			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.48237			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	101.43905			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.43905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.06405			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.41333			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58930			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.75685			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50157			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55693			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		99.91729		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.91729		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.74512			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54751			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67347			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72955			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51889			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	110.49851			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80778			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53752			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		99.93352		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.63776			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.76378			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.57542			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.61524			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.72495			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.67150			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.75720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80451			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72296			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69989			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62518			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61326			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77430			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76443			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73746			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77561			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65497			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.56134		100.09221	12.53055			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48220			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	100.58633			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66319			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31716			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	100.54334			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	100.55012			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49679			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50755			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.68339			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55860			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.54214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49755			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.08684		13.22500	51.06858			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46550			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46618			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71733			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49021			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.73500	87.32285		3.73500	90.30275			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51422			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51422			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.14055			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30708			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.69820			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	100.48086			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.46818			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.59957			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.55881			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.02686			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.97639			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.73832			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.65034			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	100.00000	1.25376		100.00000	1.15610			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.82001			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54531			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.77906			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.87253			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.45769			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57571			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.33000	119.52925		3.33000	114.09221			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55277			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55884			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.31000	109.50370		3.31000	114.25860			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.11000	98.97999		1.11000	119.43250			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.33000	106.54030		3.33000	114.09221			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.09000	104.55081		2.09000	120.77049			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.16000	103.52112		2.16000	124.19827			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.79306			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	100.83657			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85219			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47446			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54876			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	100.64846			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62289			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52287			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.77406			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52221			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.90821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.36036		100.00000	8.33988			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	9.99548		100.00000	9.96393			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.23000	139.17040		4.23000	139.10657			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.22949			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98555			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	104.15228			0.00	0	351,400.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.40915			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.94399			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.32623			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.23298			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.65000	127.16609		2.65000	256.07883			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.15000	132.34654		2.15000	266.51448			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.87000	124.96512		2.87000	251.64517			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	102.73639		2.46000	121.59337			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.46909			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	122.07841		1.99000	122.02995			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.88667			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.15163			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.35244			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40542			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.94000	90.61323		2.94000	90.57496			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.72609		104.97509	13.69098			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.81821		101.07593	17.77416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	9.94782	100.44759	9.92337					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.50702					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.23834	100.76967	16.19830					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.17615					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.60000	99.37531	2.60000	99.33420					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	100.48221					0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.20701					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.45000	96.00177	2.45000	102.53503					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.19168					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.48000	95.71526	2.48000	102.22894					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.01680					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000	130.23196	2.35000	332.30783					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30487					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.34036					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.25709					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.19209					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.93158					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.82771					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.15449					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.11507					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.69000	103.41322	5.69000	103.39719					0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.03000	104.39259	6.03000	104.37546					0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.98000	103.32374	6.98000	103.30416					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	7.44500	104.24307		7.44500	104.22203			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.62500	110.82575		7.62500	110.80298			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.22000	107.42912		8.22000	107.40560			24,660,000,000.00	3,000,000	3,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.47500	106.47952		8.47500	101.75425			16,950,000,000.00	2,000,000	2,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.19000	92.04907		9.19000	92.02623			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.32500	113.48411		9.32500	113.45586			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.12000	96.39959		10.12000	96.37374			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.37500	78.09793		10.37500	78.07622			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37908			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.40004			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.41700			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.42378			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.44067			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.46772			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.48799			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.57572			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.50850			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.02395			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.73500	102.34063		8.73500	102.31661			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	34.00
GPT26	On 30/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.13074			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	99.08500			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.81066			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	100.00000	99.99837		100.00000	99.99823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	99.98543			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.76686			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.68043			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	100.00000	80.93126	100.00000	80.75221			20,305,000,000,000.00	203,050,000	203,050,000.00	
GRD196	On 15/01/2014	Spot Bond	100.00000	80.04386	100.00000	99.99986				0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond	100.00000	99.99796	100.00000	99.99782				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.01021			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.03462			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.40194			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.43552			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.50044			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.58102			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.69289			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	100.66095			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.98788			0.00	400,000	200,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.70780			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.37975			0.00	0	1,573,741.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61848			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.28270			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.42911			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94935			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.33889			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.21658			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.08466			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89357			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.46043	103.92240		7.46043	101.09502			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	99.88795			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.81368	103.99700		7.81368	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	99.88073			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.26462	104.09756		8.26462	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	99.87192			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	99.96361			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.74000	112.48078		7.74000	112.45757			30,960,000,000.00	4,000,000	33,700,000.00
HWAY23	On 07/12/2023	Spot Bond		1.92000	134.81550		1.92000	271.48808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond		1.90000	137.96273		1.90000	271.92585			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.32000	101.27181		9.32000	101.24675			0.00	0	1,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.34000	101.07804		9.34000	101.05297			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	32.39124		100.00000	32.24724			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.42787		100.00000	9.38596			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	37.27001		100.00000	36.99026			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	18.63500		100.00000	18.49513			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	9.31750		100.00000	9.24757			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.83500	109.08555		1.84000	108.98797			947,043,500,000.00	516,100,000	947,686,000.00
I2038	On 31/01/2038	Spot Bond		2.34000	105.57631		2.34000	105.53342			79,560,000,000.00	34,000,000	476,397,000.00
I2046	On 31/03/2046	Spot Bond		2.44000	102.16601		2.44000	102.12416			2,870,904,000,000.00	1,176,600,000	523,634,000.00
I2050	On 31/12/2050	Spot Bond		2.41000	109.88370		2.40000	110.10424			555,384,500,000.00	230,450,000	161,282,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.65000			0.00	0	50,000.00
IBL11	On 12/03/2015	Spot Bond		6.97000	105.41227		6.97000	105.39231			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.79154			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.72011			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59406			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.82456			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.60000	101.61876		6.60000	101.60088			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.47000	105.23370		7.47000	105.21238			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.08500	107.79764		8.08500	107.77404			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.53000	100.84593		6.53000	100.82822			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.90232			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.97528			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.08000	110.82212		4.08000	110.77194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	7.29000	103.78319		7.29000	103.76301			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19763			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.27513			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.93000	105.59902		0.93000	125.25818			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.06000	105.80780		2.06000	125.22987			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.22452			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.07191			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.75500	104.08001		7.75500	104.05827			108,570,000,000.00	14,000,000	7,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66018			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.30756			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04338			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.27500	101.39883		8.27500	101.37637			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.83000	94.34855		8.83000	94.32640			0.00	0	300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71637			0.00	0	60,000.00
IBL49	On 02/04/2018	Spot Bond	7.83500	85.94266		7.83500	98.40389			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.88000	109.37885		8.88000	102.91130			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27393			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.31550			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.23000	106.69337		7.23000	101.53148			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.05500	107.64729		8.05500	101.87069			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00251		100.00000	0.00250			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.45851		5.00000	99.94605			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.45851		5.00000	99.94605			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.03868		5.00000	101.02514			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.95952		5.00000	99.94605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.35071		4.00000	100.33974			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.19928			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13950			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.35067			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.64809		9.20000	107.62149			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.29994			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.29994			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.19265			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.88940		100.00000	7.87007			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.39103			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.14783			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03165			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.97000	100.65728		8.97000	100.63289			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.80010			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.95179			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52721			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.75728			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.42634		100.00000	4.41252			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.25000	97.44214		5.25000	99.92813			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.35000	99.50412		5.35000	99.48960			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.35000	99.40263		5.35000	99.38815			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.35000	99.30135		5.35000	99.28690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA350		On 10/12/2013	Spot Bond		5.35000	99.20028	5.35000	99.11381			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond		5.45000	98.77586	5.45000	98.68852			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond		5.50000	98.66198	5.50000	98.57405			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond		5.50000	98.55941	5.50000	98.47167			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		5.25000	99.81336	5.25000	99.72746			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		5.35000	99.70771	5.35000	99.69314			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		5.35000	99.60581	5.35000	99.59127			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.13729			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.00739			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.34184			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.61832	103.34161	10.61832	102.31682			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.61832	101.22513	10.61832	100.93198			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.46467			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.92093			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.45492			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	100.22871	6.50000	100.21110			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.53087			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.25899			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.86663			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.86663			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.97434			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.08230			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	94.20426			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.73640			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.53707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.50798			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01445			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01651			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.70237			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.87274			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40774			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.61052			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.06357			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.62827			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63492			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38949			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.44612			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		100.00000	83.95159		100.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27574			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27574			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98208			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	91.67304		100.00000	91.44945			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36256			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	25,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85741			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01701			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01736			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01764			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.98000	102.52785		7.98000	102.50581			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.16500	101.70280		6.16500	101.68609			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74246			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.33500	105.25746		8.33500	105.23373			0.00	0	600,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14567			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.09339			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.14751			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47398			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.15000	107.01453		8.15000	106.99118			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.70006			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.84170			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.15000	97.67410		3.15000	115.59977			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.95000	93.27049		3.95000	125.23405			30,020,000,000.00	7,600,000	3,800,000.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.27155			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.07927			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	102.00169			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.68959			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.37242			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.96896			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.84000	88.64442		3.84000	89.37855			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.84000	88.57052		3.84000	95.44184			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.75200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.37283			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.87436			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52721			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.34500	114.59604		11.34500	114.56168			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.85508			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.95000	92.28065		3.95000	125.23405			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.79193			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	98.64492		5.45000	98.55782			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.25157			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.43727			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44797			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.35187			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18911			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51531			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.25830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.20527			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.99521			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.25298			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.93520			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.05602			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.77685			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01745			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01759			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01662			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89439			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.43722			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47948			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.09987			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09726			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	96.58793		100.00000	96.33508			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	87.52497		100.00000	87.31805			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	59.13587		100.00000	58.95124			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	66.98536		100.00000	66.85828			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.47783			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.05205		100.00000	43.94533			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.37441		100.00000	15.33717			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		61.97570	100.00000	61.78221				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.89917				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.73606				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.35500		148.25640	8.35500	141.49741				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.86197				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.82957				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.24288				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.38500		99.01648	8.38500	98.99438				0.00	0	1,010,000.00
LGL03	On 03/04/2018	Spot Bond	8.48500		69.00579	8.48500	97.15881				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.98000		108.61460	8.98000	102.45129				0.00	0	200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.88452				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.22000		102.64973	11.22000	102.61912				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.97066				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	99.95701				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.60053				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.20020				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221			33,100,000,000,000.00	331,000,000	250,000,000.00	
MAQ041	On 09/10/2014	Spot Bond	100.00000		36.74336	100.00000	36.46147			23,000,000,000,000.00	230,000,000	230,000,000.00	
MAQ07U	On 11/04/2014	Spot Bond	100.00000		67.34317	100.00000	67.21915			15,000,000,000,000.00	150,000,000	150,000,000.00	
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.66350				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.08085				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.13660				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98386			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.73441			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44775			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59489			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22893			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.65569			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.53608			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.58347			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.53309			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.53079		100.00000	98.27218			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	93.56975		100.00000	93.33641			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	82.22879		100.00000	82.04846			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	56.06256		100.00000	55.92526			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	43.74833		100.00000	43.64235			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.23536		100.00000	14.20050			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	34.75431		100.00000	34.66919			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.19500	103.66013		8.19500	103.63739			0.00	0	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.62957			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.53433			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58193			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13595			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13698			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14214			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.88263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.97739			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.57000	102.92315		7.57000	102.90214			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.26500	107.07514		8.26500	107.05158			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.15000	107.66817		9.15000	107.64201			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.45500	107.31914		5.45500	107.30337			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.42037			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.43730			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.18000	105.42046		9.18000	105.55031			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.07000	103.23649		7.07000	103.21668			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.85609			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.49500	104.18373		8.49500	104.16005			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.81857			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.19500	104.07684		8.19500	104.05400			0.00	0	2,200,000.00
MTN02	On 13/07/2014	Spot Bond		5.93500	105.65608		5.93500	105.63929			0.00	0	900,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.12000	106.00535		7.12000	105.98520			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.14000	108.89986		8.14000	108.87624			0.00	0	700,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	77.99145		100.00000	77.82516			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.29500	103.71945		5.29500	103.70443			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.72247		100.89771	6.70606			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.81102		100.61875	6.79443			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	101.00813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.03346			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.05044			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.06900			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.08586			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.09416			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.19570			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.31390			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28170	100.00000	0.28102				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28170	100.00000	0.28102				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.63000	101.05493		8.63000	101.03173			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.92000	106.53449		6.92000	101.50034			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.68920			0.00	0	10,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.64556			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07137			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.61007			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26209			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.24457			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34181			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.72000	107.66507		6.72000	107.64540			0.00	0	10,500,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93618			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.11500	116.25831		8.11500	116.23278			16,230,000,000.00	2,000,000	2,305,000.00
NBK4		On 28/10/2024	Spot Bond	10.53000	33.13513		10.53000	33.12604			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.22000	108.21585		7.22000	103.35864			60,648,000,000.00	8,400,000	17,900,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89195			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.88536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	6.39000	101.37319		6.39000	101.35592			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57556			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.42000	104.83785		7.42000	104.81675			0.00	0	100,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38459			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.97794			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.30361			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.15672			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82359			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	85.66038			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77676			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	99.82146			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.80396			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.46915			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01943			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	81.75190			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.78210			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.63031			0.00	0	1,000,000.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.20468			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.17302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN75		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45926			0.00	0	0.00
NCLN76		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43220			0.00	0	0.00
NCLN77		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.11338			0.00	0	0.00
NCLN78		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.41560			0.00	0	0.00
NCLN79		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.40930			0.00	0	0.00
NCLN80		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.40896			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	7.92000	105.41353		7.92000	105.39092			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.79278			0.00	0	0.00
NED8		On 08/02/2014	Spot Bond	5.71500	102.60253		5.71500	102.58674			0.00	0	300,000.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12332			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	11.58500	119.11990		11.58500	119.08345			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.28960			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.85459			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96846			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.16000	160.17350		2.16000	160.10915			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.23000	107.83778		8.23000	107.81415			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.52868			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.95410			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.95410			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.86000	109.36050		8.86000	109.33446			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94588			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.20971			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.89600			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.88711			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.92389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B10		On 22/05/2020	Spot Bond	9.06000	109.34280		9.06000	110.89450			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.96069			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.92394			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.94594			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.26000	109.32552		9.26000	109.29834			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.01948			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.97539			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.96063			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.23938			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.14993			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.99002			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.15500	137.80906		4.15500	137.74612			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.42000	107.68716		6.42000	107.66867			0.00	0	22,500,000.00
NRA018		On 30/11/2018	Spot Bond	7.93500	122.47519		7.93500	122.44916			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.40500	129.63102		8.40500	129.60202			0.00	0	7,605,000.00
NRA023		On 31/05/2023	Spot Bond	2.05500	167.26674		2.05500	167.20002			0.00	0	84,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.03500	130.82639		9.03500	130.79481			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.94768			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.94916			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.69833			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35706			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.24823			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40610			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.01950			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.31551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.26487	100.00000	17.22305				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.64866	100.00000	21.59622				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.20000	109.30243	6.20000	109.28419				0.00	0	1,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.35379	100.00000	10.32871				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.16000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	39.48263	100.00000	39.38698				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.84387				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.51390				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.67904				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.93247				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.78603				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.39620				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91797				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.47299				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.46443				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.51920				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.49243				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.47455				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.54904				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.51575				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.49322				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.58200				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.54293				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.51497				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.33046				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.37308			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.39226			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.43488			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.61809			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.66069			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.08486			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51288			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.97000	107.74721		5.97000	107.72970			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.33500	95.29984		5.33500	95.28598			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.77500	39.49183		7.77500	39.48360			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	5.85000	114.80895		5.97000	114.55702		72,390,182,359,950.00	12,374,390,147	14,923,381,810.00	
R158		On 15/09/2015	Spot Bond	5.97000	114.57564		5.97000	114.55702			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.87000	89.51574		5.87000	89.50144			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.97000	121.01396		5.97000	120.99430			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.80000	84.65140		5.80000	84.63803			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.82000	125.13546		7.95500	123.85663		42,032,528,159,820.00	5,375,003,601	11,441,334,266.00	
R187P		On 21/12/2026	Spot Bond	7.69500	36.96490		7.69500	36.95727			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.61500	34.65313		7.61500	34.64606			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.64000	277.80323		1.65000	277.47091		24,508,160,000.00	14,944,000	359,761,505.00	
R201		On 21/12/2014	Spot Bond	4.89500	107.15440		4.96500	107.05809		1,077,273,899,680.00	220,076,384	1,094,615,384.00	
R202		On 07/12/2033	Spot Bond	2.28000	204.77984		2.28000	204.69691		79,916,280,000.00	35,051,000	1,539,662,100.00	
R2023		On 28/02/2023	Spot Bond	7.45500	102.93584		7.58000	102.07626		8,181,455,203,530.00	1,097,445,366	5,122,412,435.00	
R203		On 15/09/2017	Spot Bond	6.49500	106.67829		6.63500	106.16598		27,313,980,355,320.00	4,205,385,736	6,171,590,736.00	
R2030		On 31/01/2030	Spot Bond	8.58000	95.69918		8.58000	96.59168		88,905,960,000.00	10,362,000	50,409,700.00	
R2037		On 31/01/2037	Spot Bond	8.95500	97.33539		8.95500	97.31222		16,591,824,000,000.00	1,852,800,000	2,419,922,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204		On 21/12/2018	Spot Bond	6.72000	108.06466		6.84500	107.48912			17,411,895,775,680.00	2,591,055,919	5,342,427,866.00
R2048		On 28/02/2048	Spot Bond	9.00500	98.39907		9.00500	98.37513			3,063,606,907,805.00	340,211,761	1,927,811,761.00
R206		On 15/01/2014	Spot Bond	5.05500	102.45873		5.11000	102.43069			0.00	0	560,420,000.00
R207		On 15/01/2020	Spot Bond	7.05500	102.78814		7.18000	102.14411			10,512,763,145,190.00	1,490,115,258	6,303,455,258.00
R208		On 31/03/2021	Spot Bond	7.20500	97.70230		7.32500	97.01387			16,507,282,814,880.00	2,291,087,136	6,502,289,916.00
R209		On 31/03/2036	Spot Bond	8.65000	76.66697		8.77000	75.69864			21,881,351,131,850.00	2,529,635,969	8,225,120,461.00
R210		On 31/03/2028	Spot Bond	2.02000	157.58662		2.05000	156.95294			1,042,077,600,000.00	515,880,000	569,558,548.00
R211		On 31/01/2017	Spot Bond	0.23000	128.10648		0.23000	128.06173			28,929,400,000.00	125,780,000	330,959,000.00
R212		On 31/01/2022	Spot Bond	1.49000	130.67788		1.49000	130.62777			1,032,391,200,000.00	692,880,000	791,400,000.00
R213		On 28/02/2031	Spot Bond	8.45500	87.74967		8.58000	86.71928			17,643,141,318,990.00	2,086,710,978	8,561,255,829.00
R214		On 28/02/2041	Spot Bond	8.95000	75.92992		8.95000	75.91156			12,348,246,326,650.00	1,379,692,327	7,578,853,000.00
R225C		On 15/03/2014	Spot Bond	4.82500	98.05568		4.82500	98.04297			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.93500	95.64027		4.93500	95.62740			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.03000	91.94076		6.03000	91.92567			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.87000	89.51574		5.87000	89.50144			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.79000	87.12673		5.79000	87.11299			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.80000	84.65140		5.80000	84.63803			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.00000	99.10399		5.00000	99.09054			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.02000	96.68317		5.02000	96.67007			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	4.97000	94.37016		4.97000	94.35750			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	5.94000	90.63244		5.94000	90.61795			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	5.81000	88.26099		5.81000	88.24718			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	5.79000	85.81409		5.79000	85.80070			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	5.85000	83.24517		5.85000	83.23205			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	6.61000	78.71503		6.61000	78.70104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R332C		On 21/12/2017	Spot Bond	6.66000	76.04273		6.66000	76.02912			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	6.85000	72.96179		6.85000	72.94836			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	6.83000	70.61631		6.83000	70.60335			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	6.81000	68.35945		6.81000	68.34695			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	6.80000	66.14799		6.80000	66.13590			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.14000	62.58411		7.14000	62.57212			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.12000	60.51072		7.12000	60.49915			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.24500	57.89158		7.24500	57.88033			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.21500	56.00025		7.21500	55.98941			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.18500	54.18641		7.18500	54.17596			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.15500	52.44653		7.15500	52.43646			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.11500	50.82473		7.11500	50.81502			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.07500	49.27214		7.07500	49.26278			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	7.89500	43.73618		7.89500	43.72693			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.85500	42.25669		7.85500	42.24780			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.81500	40.84300		7.81500	40.83444			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.77500	39.49183		7.77500	39.48360			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.73500	38.20010		7.73500	38.19218			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.69500	36.96490		7.69500	36.95727			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.65500	35.78344		7.65500	35.77610			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.61500	34.65313		7.61500	34.64606			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.78181			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07328			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.02312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.95658			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.49772		100.00000	12.46745			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.31353		100.00000	4.30308			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63565			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60645			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.69386			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.26750			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62772			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94732			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34325			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.57090			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.94759			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.01146			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.82412			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.33278			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.89628			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65494			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17353			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10329			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75871			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	102.20085			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42567			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.36017			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.10234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.10234			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49577			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.55610			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92093			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.88369			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.82434		12.35000	104.79021			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78195			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.71875		100.00000	13.68551			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70799			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25319			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.48375			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01989			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98717			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	90.19608		100.00000	89.97555			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11383			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.61323		100.00000	1.60928			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	8.77951		100.00000	8.75824			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	16.17780		100.00000	16.13860			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.00294		100.00000	13.96902			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	106.24746			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	103.19266			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.62500	107.19262		8.62500	107.16789			17,250,000,000.00	2,000,000	4,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.42048			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.27000	113.96067		7.27000	113.93856			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.00519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.68500	106.91772		8.68500	106.89289			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.84978			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.57432			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.55563			0.00	3,750,000	3,750,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.82229			0.00	0	100,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.82617			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.27000	107.29733		7.27000	107.27651			50,890,000,000.00	7,000,000	18,500,000.00
SBK9	On 10/04/2018	Spot Bond		8.44500	99.97060		8.44500	99.94789			0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond		1.83000	130.47216		1.83000	130.41796			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.43000	111.78734		7.43000	111.76481			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.29000	112.05073		7.29000	112.02856			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.22000	112.18274		7.22000	112.16076			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.03500	101.40504		8.03500	101.38297			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.36500	111.90952		7.36500	111.88716			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.33000	111.97539		7.33000	111.95312			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.51528			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.70676			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.50048			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22811			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	96.19764		100.00000	95.94843			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.68500	104.63872		7.68500	104.61692			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17242			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.94520			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.39926			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.41420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		8.97500	109.76109		8.97500	109.73476			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.60500	107.39939		9.60500	107.37202			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.22602			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.31247			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.21078			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.92371			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.33500	105.83749		8.33500	105.81401			0.00	0	1,600,000.00
SBS3	On 25/05/2026	Spot Bond		8.65500	99.74302		8.65500	99.72006			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.02500	101.15990		9.02500	101.13564			18,050,000,000.00	2,000,000	2,306,000.00
SBS9	On 07/07/2016	Spot Bond		7.15000	113.51622		7.15000	113.49456			71,500,000,000.00	10,000,000	10,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.18000	132.02856		2.18000	265.87392			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.93000	105.59902		0.93000	125.25818			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.11000			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	5.93175		100.00000	5.91723			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	153.81372		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.50000	109.71698		1.50000	123.02882			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.22871		6.50000	100.21110			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56226			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.27970			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.70413			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS05		On 29/06/2017	Spot Bond	8.73500	102.62991		8.73500	102.60594			0.00	0	10,103,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36151			0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.02175			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.39918			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36078			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.23719			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.27000	107.57289		7.27000	107.55202			0.00	0	8,400,000.00
SLI3		On 15/08/2023	Spot Bond	8.44500	108.92784		8.44500	102.41744			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.08500	101.23929		8.08500	101.21713			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07918			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.98579			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.13611			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.99334			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.73500	107.41062		7.73500	107.38835			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.23957			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21204			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.98273			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.00500	95.42555		9.00500	95.40259			0.00	0	24,612,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84109			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37763			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.81475			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.93300	88.59040		8.93300	88.56914			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.99500	88.28357		8.99500	88.26223			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.21000	105.63007		6.21000	105.61243			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.44000	96.12623		8.44000	96.10464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51991				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.81500	102.13831	7.81500	102.11669				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.87000	112.84593	6.87000	112.82487				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.59000	100.77286	2.59000	101.11540				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.79500	102.55347	7.79500	103.37831				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.91191				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.25489				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.93695				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.37500	110.60390	9.37500	111.71373				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.73698				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.72655				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.49078				0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.91252				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.79575				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.79583				0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.69471				0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.81351				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.56348				0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.50654				0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.50633				0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.49102				0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.44869				0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.38935				0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.34612				0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.20062				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.06927				0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.88391				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.48000		111.43649	6.48000	111.41697				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.51500		103.98224	8.51500	103.95842				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		61.88377	100.00000	61.74755				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		43.41150	100.00000	43.30633				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.20690	100.00000	21.15553				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.32000		101.30611	6.32000	101.28903				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.95338				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.21757				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.39649				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.86663				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.74159				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.28796				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.22000		105.54382	7.22000	105.52347				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.63186				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.91314				0.00	84,000,000	42,000,000.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.98784				0.00	120,000,000	60,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	99.94668				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	99.94503				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.89616	7.83000	101.87490				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.94758				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.94552				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.71782				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	99.94758				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	99.94552				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.78293	7.16000	101.62674				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	99.94150				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.94183				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	99.93395				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.93501				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	99.90276				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.90646				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	99.94766				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	99.94503				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.64704	8.73000	101.88837				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	99.94134				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	99.93411				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	99.90851				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.94812				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.74157	101.06155	5.72752				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	99.94791				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	104.12345				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	99.94051				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	99.93723				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	99.90243				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.95047				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.94933				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.94852				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	99.94933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.94852			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.94812			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94982			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94852			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94407			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.94407			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94407			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93759			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.93597			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93799			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90572			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.90371			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90451			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.34796			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.87000		111.24330		7.87000	111.21983			0.00	0	500,000.00
TL20	On 22/02/2020	Spot Bond	7.35500		97.14405		7.35500	97.10040			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.53500		109.81222		7.53500	109.79015			10,925,750,000.00	1,450,000	28,350,000.00
TN20	On 17/09/2020	Spot Bond	8.35500		111.92888		8.35500	111.90358			50,470,015,080.00	6,040,696	278,040,696.00
TN23	On 06/11/2023	Spot Bond	8.62000		119.23936		8.62000	119.21201			17,590,799,520.00	2,040,696	106,240,696.00
TN25	On 19/08/2025	Spot Bond	8.99500		105.10854		8.99500	105.08341			0.00	0	158,000,000.00
TN27	On 14/11/2027	Spot Bond	9.03000		102.71106		9.03000	102.68641			18,060,000,000.00	2,000,000	19,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.37005			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.95325			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.26991			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.09321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12485			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12809			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.28414			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.60767			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13371			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13917			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14242			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.59925		10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.60921		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.62010		100.00000	9.59529			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.31716			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.23193			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.29602			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.82888			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.19540			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.57498			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.95854			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.69236			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.92327			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.72576			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.68697			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.46386			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.42719			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.35605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.12230			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.00100			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.91098			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.88323			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80270			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.10097			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.07373			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		100.00000	84.35182		100.00000	100.00000			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.58795			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.05876			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.34849			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.91947			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.72500	111.86140		8.72500	111.83501			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29642			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88392			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17796			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.97500	104.82126		8.97500	104.79585			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	95.97166		100.00000	95.72430			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	96.07776		100.00000	95.83013			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	96.11313		100.00000	95.86542			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.23462			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.27788			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.20155			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.24594			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.26343			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.27162			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	131.36000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.33000		119.39872		6.33000	119.37851			0.00	0	97,000,000.00
WS05	On 01/08/2018	Spot Bond	0.66000		240.35228		0.66000	240.26551			14,026,980,000.00	21,253,000	51,253,000.00
WSP1	On 28/05/2015	Spot Bond	6.32000		107.49432		6.32000	107.47614			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.14000		109.27226		7.14000	109.25143			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.40000		110.67942		7.40000	110.65757			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.80500		109.51848		7.80500	109.49569			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.86500		109.84495		7.86500	109.82192			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.00000		99.38734		5.00000	99.37381			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.92000		90.52358		5.92000	90.50923			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.99000		97.78094		4.99000	97.76787			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.00000		96.57100		5.00000	96.55804			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.85000		89.06585		5.85000	89.05182			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.98000		94.62910		4.98000	94.61645			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.92000		90.50923		5.92000	90.49489			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.79000		67.18731		6.79000	67.17492			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		24.81082		100.00000	24.76374			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.13268		100.00000	13.10776			0.00	0	0.00

Total for j-Bonds : 471,493,580,442,745.00 13,804,819,548 97 293 966 885.00

Grand Total: 471,493,893,713,761.00 13,804,850,019 97 296 049 358.00