



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/10/2013

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	9.98980	9.98980		10.02260	10.02260		15.25	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	219.85750	0.21986	252.74070	0.25274	219.858	15.61	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	30.05750	0.03006	30.14070	0.03014	30.058	15.61	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry		9.99840	9.99840	10.03170	10.03170		15.15	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	611.34170	0.61134	644.93890	0.64494	611.342	15.81	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	2.94170	0.00294	3.23890	0.00324	2.942	15.81	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	601.49630	0.60150	635.10050	0.63510	601.496	15.71	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	3.09630	0.00310	3.40050	0.00340	3.096	15.71	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	591.65970	0.59166	625.27080	0.62527	591.660	15.62	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	3.25970	0.00326	3.57080	0.00357	3.260	15.62	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	532.85430	0.53285	566.50150	0.56650	532.854	15.05	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	4.45430	0.00445	4.80150	0.00480	4.454	15.05	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	94.55270	0.09455	118.16310	0.11816	94.553	15.67	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	166.15270	0.16615	156.46310	0.15646	166.153	15.67	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		10.00270	10.00270	10.03620	10.03620		15.35	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	7.72520	0.00773	7.81160	0.00781	7.725	14.92	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	520.42520	0.52043	554.01160	0.55401	520.425	14.92	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	8.12350	0.00812	8.19600	0.00820	8.124	14.85	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	510.82350	0.51082	544.39600	0.54440	510.823	14.85	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	501.47890	0.50148	535.03300	0.53503	501.479	14.86	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	8.77890	0.00878	8.83300	0.00883	8.779	14.86	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	464.55180	0.46455	498.00320	0.49800	464.552	14.90	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	11.85180	0.01185	11.80320	0.01180	11.852	14.90	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	99.36540	0.09937	121.18350	0.12118	99.365	16.03	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	196.66540	0.19667	184.98350	0.18498	196.665	16.03	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		10.00710	10.00710	10.04070	10.04070		15.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	1,757.11500	1.75712	1,790.71630	1.79072	1,757.115	22.03	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	0.01500	0.00002	0.01630	0.00002	0.015	22.03	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	1,707.11980	1.70712	1,740.72140	1.74072	1,707.120	21.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	0.01980	0.00002	0.02140	0.00002	0.020	21.75	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	584.18440	0.58418	618.27020	0.61827	584.184	14.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	7.08440	0.00708	7.57020	0.00757	7.084	14.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	574.53860	0.57454	608.64060	0.60864	574.539	14.88	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	7.43860	0.00744	7.94060	0.00794	7.439	14.88	0.00	0	0.00

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	564.91020		0.56491		599.02890	0.59903	564.910	14.82	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	7.81020		0.00781		8.32890	0.00833	7.810	14.82	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	426.89620		0.42690		459.43500	0.45944	426.896	14.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	19.79620		0.01980		18.73500	0.01874	19.796	14.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	343.13480		0.34313		374.93090	0.37493	343.135	14.72	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	36.03480		0.03603		34.23090	0.03423	36.035	14.72	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	267.76890		0.26777		298.39170	0.29839	267.769	14.84	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	60.66890		0.06067		57.69170	0.05769	60.669	14.84	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.00860		10.00860		10.04220	10.04220		15.15	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	474.14220		0.47414		506.77350	0.50677	474.142	14.57	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	15.54220		0.01554		14.57350	0.01457	15.542	14.57	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	25.59480		0.02559		33.56620	0.03357	25.595	19.06	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	616.99480		0.61699		591.36620	0.59137	616.995	19.06	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.05180		10.05180		10.08520	10.08520		15.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,752.41100		1.75241		1,785.79330	1.78579	1,752.411	18.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.61100		0.00061		0.59330	0.00059	0.611	18.75	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	651.89370		0.65189		683.01760	0.68302	651.894	14.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	30.09370		0.03009		27.81760	0.02782	30.094	14.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	643.00720		0.64301		674.09110	0.67409	643.007	14.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	31.20720		0.03121		28.89110	0.02889	31.207	14.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	634.15560		0.63416		665.19970	0.66520	634.156	14.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	32.35560		0.03236		29.99970	0.03000	32.356	14.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	547.75440		0.54775		578.35440	0.57835	547.754	14.16	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	45.95440		0.04595		43.15440	0.04315	45.954	14.16	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	433.71020		0.43371		460.84650	0.46085	433.710	14.48	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	81.91020		0.08191		75.64650	0.07565	81.910	14.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	65.58800		0.06559		73.60420	0.07360	65.588	18.74	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	763.78800		0.76379		738.40420	0.73840	763.788	18.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.07670		10.07670		10.10970	10.10970		15.32	197,241,325.80	19,574	591,154.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,676.81450		2.67681		2,709.79510	2.70980	2,676.815	22.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.11450		0.00011		0.09510	0.00010	0.114	22.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,077.22790		2.07723		2,110.20470	2.11020	2,077.228	19.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.52790		0.00053		0.50470	0.00050	0.528	19.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,331.54960		1.33155		1,363.86970	1.36387	1,331.550	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	4.84960		0.00485		4.16970	0.00417	4.850	16.10	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,184.25630		1.18426		1,216.06880	1.21607	1,184.256	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	7.55630		0.00756		6.36880	0.00637	7.556	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	8.20240		0.00820		6.89110	0.00689	8.202	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,157.00240		1.15700		1,188.69110	1.18869	1,157.002	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,108.29830		1.10830		1,139.73680	1.13974	1,108.298	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	9.49830		0.00950		7.93680	0.00794	9.498	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,086.83260		1.08683		1,118.14850	1.11815	1,086.833	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	10.13260		0.01013		8.44850	0.00845	10.133	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	10.99290		0.01099		9.40200	0.00940	10.993	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,059.79290		1.05979		1,091.20200	1.09120	1,059.793	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	990.25880		0.99026		1,022.02250	1.02202	990.259	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	13.55880		0.01356		12.32250	0.01232	13.559	14.74	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	896.31860		0.89632		927.38570	0.92739	896.319	14.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	19.61860		0.01962		17.68570	0.01769	19.619	14.62	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	38.85660		0.03886		34.71910	0.03472	38.857	14.38	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	715.55660		0.71556		744.41910	0.74442	715.557	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	629.91460		0.62991		657.19430	0.65719	629.915	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	53.21460		0.05321		47.49430	0.04749	53.215	14.26	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	588.56100		0.58856		616.69920	0.61670	588.561	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	61.86100		0.06186		56.99920	0.05700	61.861	14.20	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	69.56000		0.06956		65.53340	0.06553	69.560	14.15	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	556.26000		0.55626		585.23340	0.58523	556.260	14.15	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
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	548.29870	0.54830	577.50070	0.57750	548.299	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	71.59870	0.07160	67.80070	0.06780	71.599	14.14	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	483.23440	0.48323	510.44280	0.51044	483.234	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	96.53440	0.09653	90.74280	0.09074	96.534	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	99.61670	0.09962	93.58120	0.09358	99.617	14.38	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	476.31670	0.47632	503.28120	0.50328	476.317	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	449.28570	0.44929	475.23670	0.47524	449.286	14.47	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	112.58570	0.11259	105.53670	0.10554	112.586	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	442.68840	0.44269	468.37790	0.46838	442.688	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	115.98840	0.11599	108.67790	0.10868	115.988	14.49	101,397,000.00	10,000	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	133.97870	0.13398	125.30450	0.12530	133.979	14.61	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	410.67870	0.41068	435.00450	0.43500	410.679	14.61	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	380.30300	0.38030	403.19530	0.40320	380.303	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	153.60300	0.15360	143.49530	0.14350	153.603	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	351.56860	0.35157	372.96740	0.37297	351.569	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	174.86860	0.17487	163.26740	0.16327	174.869	14.85	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	202.54000	0.20254	189.09570	0.18910	202.540	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	319.24000	0.31924	338.79570	0.33880	319.240	14.99	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	298.97750	0.29898	317.28580	0.31729	298.978	15.09	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	222.27750	0.22228	207.58580	0.20759	222.278	15.09	50,698,500.00	5,000	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	252.71200	0.25271	272.33710	0.27234	252.712	15.32	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	276.01200	0.27601	262.63710	0.26264	276.012	15.32	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	300.65640	0.30066	286.38270	0.28638	300.656	15.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	237.35640	0.23736	256.08270	0.25608	237.356	15.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	233.66230	0.23366	252.16640	0.25217	233.662	15.55	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	306.96230	0.30696	292.46640	0.29247	306.962	15.55	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	216.03120	0.21603	233.43610	0.23344	216.031	15.77	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	339.33120	0.33933	323.73610	0.32374	339.331	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	345.96760	0.34597	330.15670	0.33016	345.968	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	212.66760	0.21267	229.85670	0.22986	212.668	15.82	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	199.73550	0.19974	216.07050	0.21607	199.735	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	373.03550	0.37304	356.37050	0.35637	373.036	16.00	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	193.57180	0.19357	209.48950	0.20949	193.572	16.09	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	386.87180	0.38687	369.78950	0.36979	386.872	16.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	407.99190	0.40799	390.29140	0.39029	407.992	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	184.69190	0.18469	199.99140	0.19999	184.692	16.22	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	168.17670	0.16818	182.28530	0.18229	168.177	16.49	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	451.47670	0.45148	432.58530	0.43259	451.477	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	158.03510	0.15804	171.38190	0.17138	158.035	16.67	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	481.33510	0.48134	461.68190	0.46168	481.335	16.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	542.95670	0.54296	521.86600	0.52187	542.957	17.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	139.65670	0.13966	151.56600	0.15157	139.657	17.03	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	133.37270	0.13337	144.85150	0.14485	133.373	17.16	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	566.67270	0.56667	545.15150	0.54515	566.673	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	125.46810	0.12547	136.60190	0.13660	125.468	17.34	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	598.76810	0.59877	576.90190	0.57690	598.768	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	606.87480	0.60687	584.92280	0.58492	606.875	17.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	123.57480	0.12357	134.62280	0.13462	123.575	17.39	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	116.30630	0.11631	127.02550	0.12703	116.306	17.57	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	639.60630	0.63961	617.32550	0.61733	639.606	17.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	108.20140	0.10820	118.21020	0.11821	108.201	17.81	101,397,000.00	10,000	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	681.50140	0.68150	658.51020	0.65851	681.501	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	724.05270	0.72405	700.39300	0.70039	724.053	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	100.75270	0.10075	110.09300	0.11009	100.753	18.06	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	87.61250	0.08761	95.73780	0.09574	87.613	18.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	810.91250	0.81091	786.03780	0.78604	810.913	18.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	82.94290	0.08294	90.62470	0.09062	82.943	18.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	846.24290	0.84624	820.92470	0.82092	846.243	18.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	917.78650	0.91779	891.65110	0.89165	917.786	19.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	74.48650	0.07449	81.35110	0.08135	74.486	19.15	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	67.07710	0.06708	73.20840	0.07321	67.077	19.54	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	990.37710	0.99038	963.50840	0.96351	990.377	19.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	55.39720	0.05540	60.26090	0.06026	55.397	20.27	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,128.69720	1.12870	1,100.56090	1.10056	1,128.697	20.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,175.30210	1.17530	1,146.88610	1.14689	1,175.302	20.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	52.00210	0.05200	56.58610	0.05659	52.002	20.51	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	43.28160	0.04328	47.13470	0.04713	43.282	21.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,316.58160	1.31658	1,287.43470	1.28743	1,316.582	21.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	36.36260	0.03636	39.62100	0.03962	36.363	21.90	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,459.66260	1.45966	1,429.92100	1.42992	1,459.663	21.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,652.54750	1.65255	1,622.18070	1.62218	1,652.548	22.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	29.24750	0.02925	31.88070	0.03188	29.248	22.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	21.74870	0.02175	23.70570	0.02371	21.749	24.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,945.04870	1.94505	1,914.00570	1.91401	1,945.049	24.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	18.74630	0.01875	21.40530	0.02141	18.746	26.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,292.04630	2.29205	2,261.70530	2.26171	2,292.046	26.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	18.28650	0.01829	20.75400	0.02075	18.287	27.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,441.58650	2.44159	2,411.05400	2.41105	2,441.586	27.71	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.09340	10.09340	10.12690	10.12690		15.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	612.50540	0.61251	640.48720	0.64049	612.505	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	69.10540	0.06911	63.58720	0.06359	69.105	14.08	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	77.09920	0.07710	71.15310	0.07115	77.099	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	580.49920	0.58050	608.05310	0.60805	580.499	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	572.60800	0.57261	600.05120	0.60005	572.608	14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	79.20800	0.07921	73.15120	0.07315	79.208	14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	81.81940	0.08182	75.62040	0.07562	81.819	14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	565.21940	0.56522	592.52040	0.59252	565.219	14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	98.60640	0.09861	106.69780	0.10670	98.606	18.43	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	845.20640	0.84521	819.79780	0.81980	845.206	18.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.15020	10.15020	10.18450	10.18450		15.33	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,854.89300	1.85489	1,888.76140	1.88876	1,854.893	16.75	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	4.69300	0.00469	4.26140	0.00426	4.693	16.75	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	358.34740	0.35835	379.51690	0.37952	358.347	15.25	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	328.14740	0.32815	315.01690	0.31502	328.147	15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	228.47320	0.22847	243.33230	0.24333	228.473	16.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	588.27320	0.58827	568.83230	0.56883	588.273	16.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	225.91260	0.22591	240.65090	0.24065	225.913	16.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	595.71260	0.59571	576.15090	0.57615	595.713	16.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	223.38400	0.22338	238.00240	0.23800	223.384	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	603.18400	0.60318	583.50240	0.58350	603.184	16.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.19360	10.19360	10.22820	10.22820		15.57	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	8.65310	0.00865	8.24280	0.00824	8.653	16.67	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,902.25310	1.90225	1,936.44280	1.93644	1,902.253	16.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	482.41030	0.48241	506.49190	0.50649	482.410	15.04	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	288.81030	0.28881	278.29190	0.27829	288.810	15.04	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	271.70790	0.27171	288.01620	0.28802	271.708	16.82	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	648.10790	0.64811	629.81620	0.62982	648.108	16.82	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	269.09350	0.26909	285.27790	0.28528	269.093	16.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	655.49350	0.65549	637.07790	0.63708	655.494	16.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	266.50540	0.26651	282.56660	0.28257	266.505	16.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	662.90540	0.66291	644.36660	0.64437	662.905	16.88	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.19510	10.19510	10.22970	10.22970		15.57	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	258.32600	0.25833	273.94880	0.27395	258.326	17.02	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	693.22600	0.69323	674.24880	0.67425	693.226	17.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry			10.19660		10.19660		10.23130	10.23130		15.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,151.40290		1.15140	1,184.14750	1.18415	1,151.403		14.64	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	44.80290		0.04480	42.84750	0.04285	44.803		14.64	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	45.66740		0.04567	43.67630	0.04368	45.667		14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,142.26740		1.14227	1,174.97630	1.17498	1,142.267		14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,133.14830		1.13315	1,165.81860	1.16582	1,133.148		14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	46.54830		0.04655	44.51860	0.04452	46.548		14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.22210		10.22210	10.25690	10.25690			15.57	0.00	0	69,611.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,525.53380		2.52553	2,560.24600	2.56025	2,525.534		18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.43380		0.00343	3.34600	0.00335	3.434		18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,031.51300		2.03151	2,066.03590	2.06604	2,031.513		16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.41300		0.00941	9.13590	0.00914	9.413		16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,547.13030		1.54713	1,581.40300	1.58140	1,547.130		15.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	25.03030		0.02503	24.50300	0.02450	25.030		15.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,041.89980		1.04190	1,073.70780	1.07371	1,041.900		14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	69.79980		0.06980	66.80780	0.06681	69.800		14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	772.42060		0.77242	803.08780	0.80309	772.421		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	140.32060		0.14032	136.18780	0.13619	140.321		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	765.07350		0.76507	795.70190	0.79570	765.074		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	142.97350		0.14297	138.80190	0.13880	142.974		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	757.76220		0.75776	788.35370	0.78835	757.762		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	145.66220		0.14566	141.45370	0.14145	145.662		14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	693.61530		0.69362	723.85020	0.72385	693.615		14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	171.51530		0.17152	166.95020	0.16695	171.515		14.27	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	662.44940		0.66245	689.32970	0.68933	662.449		14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	190.34940		0.19035	182.42970	0.18243	190.349		14.40	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	632.44630		0.63245	658.85270	0.65885	632.446		14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	210.34630		0.21035	201.95270	0.20195	210.346		14.53	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	575.85930		0.57586	601.31280	0.60131	575.859		14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	253.75930		0.25376	244.41280	0.24441	253.759		14.79	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	412.63780		0.41264	433.96290	0.43396	412.638		15.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	440.53780		0.44054	427.06290	0.42706	440.538		15.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	394.01180		0.39401	414.71690	0.41472	394.012		15.89	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	471.91180		0.47191	457.81690	0.45782	471.912		15.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	376.28910		0.37629	396.38210	0.39638	376.289		16.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	504.18910		0.50419	489.48210	0.48948	504.189		16.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	359.43070		0.35943	378.92460	0.37892	359.431		16.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	537.33070		0.53733	522.02460	0.52202	537.331		16.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	343.40560		0.34341	362.31190	0.36231	343.406		16.37	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	571.30560		0.57131	555.41190	0.55541	571.306		16.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	328.17530		0.32818	346.50340	0.34650	328.175		16.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	606.07530		0.60608	589.60340	0.58960	606.075		16.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	299.95810		0.29996	317.16900	0.31717	299.958		16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	677.85810		0.67786	660.26900	0.66027	677.858		16.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	297.29180		0.29729	314.39560	0.31440	297.292		16.89	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	685.19180		0.68519	667.49560	0.66750	685.192		16.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	286.90300		0.28690	303.57580	0.30358	286.903		17.02	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	714.80300		0.71480	696.67580	0.69668	714.803		17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	241.42010		0.24142	255.86540	0.25587	241.420		17.68	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	869.32010		0.86932	848.96540	0.84897	869.320		17.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	213.13440		0.21313	226.14510	0.22615	213.134		18.18	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	991.03440		0.99103	969.24510	0.96925	991.034		18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	196.59030		0.19659	208.72400	0.20872	196.590		18.51	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,074.49030		1.07449	1,051.82400	1.05182	1,074.490		18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	188.93970		0.18894	200.65650	0.20066	188.940		18.68	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,116.83970		1.11684	1,093.75650	1.09376	1,116.840		18.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	174.62610		0.17463	185.70030	0.18570	174.626		19.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,202.52610		1.20253		1,178.80030	1.17880	1,202.526	19.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	144.29740		0.14430		153.72690	0.15373	144.297	19.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,422.19740		1.42220		1,396.82690	1.39683	1,422.197	19.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	120.67220		0.12067		128.62070	0.12862	120.672	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,648.57220		1.64857		1,621.72070	1.62172	1,648.572	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	102.14700		0.10215		108.87630	0.10888	102.147	21.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,880.04700		1.88005		1,851.97630	1.85198	1,880.047	21.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	87.51290		0.08751		93.24160	0.09324	87.513	22.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,115.41290		2.11541		2,086.34160	2.08634	2,115.413	22.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	84.40750		0.08441		87.72050	0.08772	84.408	23.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,362.30750		2.36231		2,330.82050	2.33082	2,362.308	23.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	83.09490		0.08309		86.13090	0.08613	83.095	24.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,510.99490		2.51099		2,479.23090	2.47923	2,510.995	24.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	82.73710		0.08274		85.68610	0.08569	82.737	24.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,560.63710		2.56064		2,528.78610	2.52879	2,560.637	24.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	81.87210		0.08187		84.57810	0.08458	81.872	25.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,709.77210		2.70977		2,677.67810	2.67768	2,709.772	25.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	81.29200		0.08129		83.77790	0.08378	81.292	26.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,859.19200		2.85919		2,826.87790	2.82688	2,859.192	26.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	33.54420		0.03354		38.42330	0.03842	33.544	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,061.44420		4.06144		4,031.52330	4.03152	4,061.444	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	26.69970		0.02670		30.81230	0.03081	26.700	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,304.59970		4.30460		4,273.91230	4.27391	4,304.600	28.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.22510		10.22510		10.25990	10.25990		15.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,188.09340		1.18809		1,221.37410	1.22137	1,188.093	14.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	52.99340		0.05299		51.47410	0.05147	52.993	14.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,179.04620		1.17905		1,212.29260	1.21229	1,179.046	14.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	53.94620		0.05395		52.39260	0.05239	53.946	14.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,170.01310		1.17001		1,203.22730	1.20323	1,170.013	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	54.91310		0.05491		53.32730	0.05333	54.913	14.62	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.23560		10.23560		10.27050	10.27050		15.73	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	12.89440		0.01289		12.65930	0.01266	12.894	16.55	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,948.49440		1.94849		1,983.15930	1.98316	1,948.494	16.55	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	495.05920		0.49506		518.77170	0.51877	495.059	15.32	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	359.45920		0.35946		348.27170	0.34827	359.459	15.32	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.32940		10.32940		10.36450	10.36450		16.04	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	698.69020		0.69869		725.06270	0.72506	698.690	14.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	309.29020		0.30929		300.56270	0.30056	309.290	14.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	693.50870		0.69351		719.78570	0.71979	693.509	14.93	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	314.10870		0.31411		305.28570	0.30529	314.109	14.93	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	688.36840		0.68837		714.54680	0.71455	688.368	14.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	318.96840		0.31897		310.04680	0.31005	318.968	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.35720		10.35720		10.39240	10.39240		16.07	0.00	0	18,463.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,936.36580		1.93637		1,971.31360	1.97131	1,936.366	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	29.16580		0.02917		28.91360	0.02891	29.166	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	40.34990		0.04035		40.03420	0.04003	40.350	15.28	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,757.54990		1.75755		1,792.43420	1.79243	1,757.550	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,655.60330		1.65560		1,690.43470	1.69043	1,655.603	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	48.40330		0.04840		48.03470	0.04803	48.403	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,628.02720		1.62803		1,662.84350	1.66284	1,628.027	15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	50.82720		0.05083		50.44350	0.05044	50.827	15.06	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	72.03780		0.07204		71.49390	0.07149	72.038	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,429.23780		1.42924		1,463.89390	1.46389	1,429.238	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,254.67970		1.25468		1,289.10060	1.28910	1,254.680	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	97.47970		0.09748		96.70060	0.09670	97.480	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	954.59660		0.95460		985.41890	0.98542	954.597	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	187.39660		0.18740		183.01890	0.18302	187.397	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	190.43610		0.19044		186.02700	0.18603	190.436	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	947.63610		0.94764		978.42700	0.97843	947.636	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	940.70780		0.94071		971.46720	0.97147	940.708	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	193.50780		0.19351		189.06720	0.18907	193.508	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	847.13770		0.84714		877.44690	0.87745	847.138	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	239.93770		0.23994		235.04690	0.23505	239.938	14.63	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	258.08610		0.25809		253.02690	0.25303	258.086	14.67	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	815.28610		0.81529		845.42690	0.84543	815.286	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	720.40760		0.72041		746.64690	0.74665	720.408	15.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	333.20760		0.33321		324.24690	0.32425	333.208	15.04	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	700.30550		0.70031		726.17460	0.72617	700.306	15.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	353.10550		0.35311		343.77460	0.34377	353.106	15.15	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	416.20780		0.41621		405.76510	0.40577	416.208	15.48	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	643.40780		0.64341		668.16510	0.66817	643.408	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	405.71780		0.40572		424.29520	0.42430	405.718	17.27	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	848.51780		0.84852		831.89520	0.83190	848.518	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	247.61990		0.24762		260.08340	0.26008	247.620	19.41	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,490.41990		1.49042		1,467.68340	1.46768	1,490.420	19.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,751.94180		1.75194		1,727.47470	1.72747	1,751.942	20.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	209.14180		0.20914		219.87470	0.21987	209.142	20.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	198.18610		0.19819		208.40630	0.20841	198.186	20.43	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,840.98610		1.84099		1,816.00630	1.81601	1,840.986	20.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	178.64020		0.17864		187.91560	0.18792	178.640	20.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,021.44020		2.02144		1,995.51560	1.99552	2,021.440	20.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,057.87390		2.05787		2,031.77310	2.03177	2,057.874	21.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	175.07390		0.17507		184.17310	0.18417	175.074	21.04	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	159.13400		0.15913		162.38090	0.16238	159.134	21.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,301.93400		2.30193		2,269.98090	2.26998	2,301.934	21.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	151.19480		0.15119		153.67080	0.15367	151.195	23.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,693.99480		2.69399		2,661.27080	2.66127	2,693.995	23.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.36500		10.36500		10.40020	10.40020		16.07	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	51.58950		0.05159		51.20950	0.05121	51.589	15.02	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,636.58950		1.63659		1,671.40950	1.67141	1,636.590	15.02	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	653.02470		0.65302		677.82860	0.67783	653.025	15.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	418.02470		0.41802		407.62860	0.40763	418.025	15.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	180.46540		0.18047		189.70910	0.18971	180.465	21.00	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,055.46540		2.05547		2,029.50910	2.02951	2,055.465	21.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.46950		10.46950		10.50530	10.50530		16.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	849.01970		0.84902		876.04790	0.87605	849.020	15.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	369.51970		0.36952		360.74790	0.36075	369.520	15.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	843.96540		0.84397		870.43730	0.87044	843.965	15.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	374.46540		0.37447		365.13730	0.36514	374.465	15.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	838.94390		0.83894		865.29810	0.86530	838.944	15.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	379.44390		0.37944		369.99810	0.37000	379.444	15.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	694.67510		0.69468		717.66400	0.71766	694.675	16.06	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	555.17510		0.55518		542.36400	0.54236	555.175	16.06	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	276.37450		0.27637		288.76860	0.28877	276.375	20.21	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,876.87450		1.87687		1,853.46860	1.85347	1,876.875	20.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.50880		10.50880		10.54480	10.54480		16.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,630.37430		2.63037		2,667.69670	2.66770	2,630.374	16.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	21.57430		0.02157		22.89670	0.02290	21.574	16.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,150.06250		2.15006		2,187.41150	2.18741	2,150.063	15.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	41.26250		0.04126		42.61150	0.04261	41.263	15.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,696.53920		1.69654		1,732.91440	1.73291	1,696.539	14.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	87.73920		0.08774		88.11440	0.08811	87.739	14.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	946.64130		0.94664		974.97770	0.97498	946.641	15.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	337.84130		0.33784		330.17770	0.33018	337.841	15.05	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	755.77020	0.75577	780.07310	0.78007	755.770	15.94	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	536.97020	0.53697	525.27310	0.52527	536.970	15.94	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	751.59020	0.75159	775.78470	0.77578	751.590	15.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	542.79020	0.54279	530.98470	0.53098	542.790	15.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	747.43790	0.74744	771.52800	0.77153	747.438	15.99	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	548.63790	0.54864	536.72800	0.53673	548.638	15.99	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	527.11870	0.52712	546.43140	0.54643	527.119	17.53	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	968.31870	0.96832	951.63140	0.95163	968.319	17.53	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	302.98540	0.30299	315.88470	0.31588	302.985	20.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,894.18540	1.89419	1,871.08470	1.87108	1,894.185	20.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	246.67510	0.24668	257.56970	0.25757	246.675	21.28	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,337.87510	2.33788	2,312.76970	2.31277	2,337.875	21.28	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	231.24230	0.23124	238.48660	0.23849	231.242	23.58	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,872.44230	2.87244	2,843.68660	2.84369	2,872.442	23.58	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.66170	10.66170	10.69870	10.69870		16.95	0.00	0	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	35.10590	0.03511	36.62990	0.03663	35.106	16.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	2,696.80590	2.69681	2,735.32990	2.73533	2,696.806	16.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,271.25800	2.27126	2,309.73340	2.30973	2,271.258	15.40	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	59.55800	0.05956	61.03340	0.06103	59.558	15.40	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,224.74160	2.22474	2,263.17830	2.26318	2,224.742	15.32	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	63.04160	0.06304	64.47830	0.06448	63.042	15.32	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	67.88070	0.06788	68.09590	0.06810	67.881	15.30	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,179.58070	2.17958	2,216.79590	2.21680	2,179.581	15.30	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,315.54710	1.31555	1,350.16510	1.35017	1,315.547	14.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	253.84710	0.25385	251.46510	0.25147	253.847	14.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,072.42540	1.07243	1,101.23720	1.10124	1,072.425	15.47	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	410.72540	0.41073	402.53720	0.40254	410.725	15.47	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	669.35300	0.66935	689.34280	0.68934	669.353	17.65	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	1,007.65300	1.00765	990.64280	0.99064	1,007.653	17.65	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.07670	10.07670	10.10970	10.10970		15.32	201,534.00	20	849.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	63,830.84680	0.63831	66,702.32640	0.66702	63,830.847	14.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	5,160.84680	0.05161	4,732.32640	0.04732	5,160.847	14.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	62,991.45540	0.62991	65,853.84830	0.65854	62,991.455	14.26	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	5,321.45540	0.05321	4,883.84830	0.04884	5,321.455	14.26	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	62,156.08890	0.62156	65,009.26070	0.65009	62,156.089	14.25	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	5,486.08890	0.05486	5,039.26070	0.05039	5,486.089	14.25	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	19,973.54960	0.19974	21,598.51110	0.21599	19,973.550	16.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	37,303.54960	0.37304	35,628.51110	0.35629	37,303.550	16.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	17,081.84270	0.17082	18,523.41210	0.18523	17,081.843	16.45	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	44,411.84270	0.44412	42,553.41210	0.42553	44,411.843	16.45	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	8,182.36640	0.08182	8,937.17570	0.08937	8,182.366	18.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	85,512.36640	0.85512	82,967.17570	0.82967	85,512.366	18.80	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.22210	10.22210	10.25690	10.25690		16.03	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	33,084.34910	0.33084	33,681.78910	0.33682	33,084.349	16.49	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	59,874.34910	0.59874	56,991.78910	0.56992	59,874.349	16.49	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	32,788.26430	0.32788	33,375.49690	0.33375	32,788.264	16.52	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	60,578.26430	0.60578	57,685.49690	0.57685	60,578.264	16.52	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	32,495.47700	0.32495	33,072.36330	0.33072	32,495.477	16.56	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	61,285.47700	0.61285	58,382.36330	0.58382	61,285.477	16.56	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.35720	10.35720	10.39240	10.39240		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	33,280.00000	0.33280	29,760.00000	0.29760	33,280.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	34,280.00000	0.34280	30,760.00000	0.30760	34,280.000	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	35,280.00000	0.35280	31,760.00000	0.31760	35,280.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future			16.18940		16.18940		16.24140	16.24140		14.58	1,618,940.00	100	27,039.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,338.10960		1.33811	1,375.70490	1.37570	1,338.110		14.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	38.70960		0.03871	24.30490	0.02430	38.710		14.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,328.87640		1.32888	1,365.91540	1.36592	1,328.876		14.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	39.47640		0.03948	24.51540	0.02452	39.476		14.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,319.65690		1.31966	1,356.12880	1.35613	1,319.657		14.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	40.25690		0.04026	24.72880	0.02473	40.257		14.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.41140		16.41140	16.46620	16.46620			14.83	820,570.00	50	5,602.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,578.23830		3.57824	3,632.39370	3.63239	3,578.238		18.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	16.83830		0.01684	16.19370	0.01619	16.838		18.75	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,430.32710		3.43033	3,484.35070	3.48435	3,430.327		18.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	18.92710		0.01893	18.15070	0.01815	18.927		18.33	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,212.94760		2.21295	2,268.82540	2.26883	2,212.948		14.85	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	51.54760		0.05155	52.62540	0.05263	51.548		14.85	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,174.70130		2.17470	2,230.72260	2.23072	2,174.701		14.74	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	53.30130		0.05330	54.52260	0.05452	53.301		14.74	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,165.15020		2.16515	2,221.20880	2.22121	2,165.150		14.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	53.75020		0.05375	55.00880	0.05501	53.750		14.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,155.60340		2.15560	2,211.69800	2.21170	2,155.603		14.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	54.20340		0.05420	55.49800	0.05550	54.203		14.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,975.05620		1.97506	2,031.93730	2.03194	1,975.056		14.16	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	63.65620		0.06366	65.73730	0.06574	63.656		14.16	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.61760		16.61760	16.67260	16.67260			15.17	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,102.06950		1.10207	1,139.00650	1.13901	1,102.069		14.50	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	524.46950		0.52447	506.40650	0.50641	524.469		14.50	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,096.76640		1.09677	1,133.62500	1.13362	1,096.766		14.51	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	529.16640		0.52917	511.02500	0.51102	529.166		14.51	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,091.49080		1.09149	1,128.26610	1.12827	1,091.491		14.52	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	533.89080		0.53389	515.66610	0.51567	533.891		14.52	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.84880		16.84880	16.90460	16.90460			15.46	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,009.76850		1.00977	1,042.23090	1.04223	1,009.769		15.45	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,000.96850		1.00097	977.63090	0.97763	1,000.969		15.45	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,005.89920		1.00590	1,038.27960	1.03828	1,005.899		15.46	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,007.09920		1.00710	983.67960	0.98368	1,007.099		15.46	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,002.03960		1.00204	1,034.35120	1.03435	1,002.040		15.47	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,013.23960		1.01324	989.75120	0.98975	1,013.240		15.47	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10389		0.10389	0.10413	0.10413			17.42	0.00	0	14,280.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,399.36810		0.01399	1,423.83920	0.01424	1,399.368		18.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	10.66810		0.00011	10.63920	0.00011	10.668		18.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	536.60810		0.00537	559.48870	0.00559	536.608		17.42	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	147.90810		0.00148	146.28870	0.00146	147.908		17.42	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	144.46400		0.00144	156.11170	0.00156	144.464		20.43	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	755.76400		0.00756	742.91170	0.00743	755.764		20.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10547		0.10547	0.10573	0.10573			17.87	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,586.51730		0.01587	1,610.44870	0.01610	1,586.517		16.94	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	39.21730		0.00039	37.44870	0.00037	39.217		16.94	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	807.96970		0.00808	828.85240	0.00829	807.970		17.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	260.66970		0.00261	255.85240	0.00256	260.670		17.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	377.20940		0.00377	390.81240	0.00391	377.209		20.18	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	829.90940		0.00830	817.81240	0.00818	829.909		20.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.67220		13.67220	13.74690	13.74690			14.30	14,232,760.20	1,041	77,538.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,474.73320		2.47473	2,549.66330	2.54966	2,474.733		19.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	2.53320		0.00253	2.76330	0.00276	2.533		19.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	2,232.63690	2.23264	2,307.93930	2.30794	2,232.637	17.99	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	3.43690	0.00344	4.03930	0.00404	3.437	17.99	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	2,182.86530	2.18287	2,258.27090	2.25827	2,182.865	17.75	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	3.66530	0.00367	4.37090	0.00437	3.665	17.75	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	2,133.11100	2.13311	2,208.53030	2.20853	2,133.111	17.51	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	3.91100	0.00391	4.63030	0.00463	3.911	17.51	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.25	Call	1,432.80070	1.43280	1,508.29770	1.50830	1,432.801	14.09	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.25	Put	10.60070	0.01060	11.39770	0.01140	10.601	14.09	0.00	0	22,875.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.30	Put	11.45580	0.01146	12.41800	0.01242	11.456	13.85	0.00	0	10,800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.30	Call	1,383.65580	1.38366	1,459.31800	1.45932	1,383.656	13.85	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,193.01740	1.19302	1,264.52470	1.26452	1,193.017	13.66	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	20.81740	0.02082	17.62470	0.01762	20.817	13.66	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	1,099.80420	1.09980	1,167.99180	1.16799	1,099.804	13.56	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	27.60420	0.02760	21.09180	0.02109	27.604	13.56	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Put	36.20710	0.03621	27.68260	0.02768	36.207	13.47	0.00	0	25,925.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Call	1,008.40710	1.00841	1,074.58260	1.07458	1,008.407	13.47	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Call	963.49960	0.96350	1,029.84090	1.02984	963.500	13.42	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Put	41.29960	0.04130	32.94090	0.03294	41.300	13.42	0.00	0	800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Call	875.50110	0.87550	942.60920	0.94261	875.501	13.32	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Put	53.30110	0.05330	45.70920	0.04571	53.301	13.32	0.00	0	15,000.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Put	68.06850	0.06807	61.85680	0.06186	68.069	13.23	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Call	790.26850	0.79027	858.75680	0.85876	790.269	13.23	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	674.91610	0.67492	740.20980	0.74021	674.916	13.46	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	102.71610	0.10272	93.30980	0.09331	102.716	13.46	0.00	0	6,100.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	603.76410	0.60376	666.51250	0.66651	603.764	13.61	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	131.56410	0.13156	119.61250	0.11961	131.564	13.61	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Put	204.04530	0.20405	186.14160	0.18614	204.045	13.92	0.00	0	3,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Call	476.24530	0.47625	533.04160	0.53304	476.245	13.92	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	220.05110	0.22005	266.60480	0.26660	220.051	15.25	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	547.85110	0.54785	519.70480	0.51970	547.851	15.25	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Call	180.90900	0.18091	232.65520	0.23266	180.909	15.65	0.00	0	15,250.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Put	658.70900	0.65871	635.75520	0.63576	658.709	15.65	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Put	858.62860	0.85863	842.16930	0.84217	858.629	16.34	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Call	130.82860	0.13083	189.06930	0.18907	130.829	16.34	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Call	96.00480	0.09600	157.38440	0.15738	96.005	17.09	0.00	0	12,200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Put	1,073.80480	1.07380	1,060.48440	1.06048	1,073.805	17.09	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Call	59.07690	0.05908	114.04650	0.11405	59.077	18.22	0.00	0	10,800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Put	1,436.87690	1.43688	1,417.14650	1.41715	1,436.877	18.22	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,716.55800	1.71656	1,678.63170	1.67863	1,716.558	18.73	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	38.75800	0.03876	75.53170	0.07553	38.758	18.73	0.00	0	7,500.00	
€ / R	On	17/03/2014	Foreign Exchange Future			13.87260	13.87260	13.95010	13.95010		14.68	15,343,095.60	1,106	25,612.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,454.83410	1.45483	1,527.91740	1.52792	1,454.834	13.61	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	72.23410	0.07223	67.81740	0.06782	72.234	13.61	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,446.15520	1.44616	1,518.73630	1.51874	1,446.155	13.61	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	73.55520	0.07356	68.63630	0.06864	73.555	13.61	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,437.49700	1.43750	1,509.56320	1.50956	1,437.497	13.61	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	74.89700	0.07490	69.46320	0.06946	74.897	13.61	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	1,318.34580	1.31835	1,387.35790	1.38736	1,318.346	13.61	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	95.74580	0.09575	87.25790	0.08726	95.746	13.61	0.00	0	500.00	
€ / R	On	13/06/2014	Foreign Exchange Future			14.05970	14.05970	14.13800	14.13800		15.15	0.00	0	500.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	819.61840	0.81962	865.38730	0.86539	819.618	14.75	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	549.91840	0.54992	517.38730	0.51739	549.918	14.75	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	814.94130	0.81494	860.56490	0.86056	814.941	14.76	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	555.24130	0.55524	522.56490	0.52256	555.241	14.76	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	560.58960	0.56059	527.76830	0.52777	560.590	14.78	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	810.28960	0.81029	855.76830	0.85577	810.290	14.78	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future			14.27040	14.27040	14.35020	14.35020		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	14.34	Call	817.81590		0.81782		865.34640	0.86535	817.816	15.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	887.41590		0.88742		855.14640	0.85515	887.416	15.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	814.09600		0.81410		861.50930	0.86151	814.096	15.43	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	893.69600		0.89370		861.30930	0.86131	893.696	15.43	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	810.39490		0.81039		857.64670	0.85765	810.395	15.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	899.99490		0.89999		867.44670	0.86745	899.995	15.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.48200		14.48200		14.56380	14.56380		15.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,341.13080		1.34113		1,402.32960	1.40233	1,341.131	14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	549.13080		0.54913		528.52960	0.52853	549.131	14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	553.50640		0.55351		532.83090	0.53283	553.506	14.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,335.50640		1.33551		1,396.63090	1.39663	1,335.506	14.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,329.90150		1.32990		1,390.95180	1.39095	1,329.901	14.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	557.90150		0.55790		537.15180	0.53715	557.902	14.60	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.40548		109.40548		109.51255	109.51255			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,584.52000		1.58452		1,477.45000	1.47745	1,584.520		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,594.52000		1.59452		1,487.45000	1.48745	1,594.520		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,604.52000		1.60452		1,497.45000	1.49745	1,604.520		0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.61144		105.61144		105.60697	105.60697			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,378.56000		4.37856		4,383.03000	4.38303	4,378.560		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	4,388.56000		4.38856		4,393.03000	4.39303	4,388.560		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,398.56000		4.39856		4,403.03000	4.40303	4,398.560		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.18481		110.18481		110.17978	110.17978			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	194.81000		0.19481		189.78000	0.18978	194.810		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	184.81000		0.18481		179.78000	0.17978	184.810		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	174.81000		0.17481		169.78000	0.16978	174.810		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			410.32300		410.32300		410.51000	410.51000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.72000		415.72000		415.90800	415.90800			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			485.44500		485.44500		486.15000	486.15000			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			491.82900		491.82900		492.54300	492.54300			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			436.23100		436.23100		436.91700	436.91700			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			441.96900		441.96900		442.66300	442.66300			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45590		9.45590		9.51450	9.51450		11.88	0.00	0	10,264.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,160.59800		1.16060		1,218.67240	1.21867	1,160.598	15.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	4.69800		0.00470		4.17240	0.00417	4.698	15.12	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	867.64220		0.86764		924.50820	0.92451	867.642	13.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	11.74220		0.01174		10.00820	0.01001	11.742	13.68	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	120.48810		0.12049		104.38090	0.10438	120.488	11.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	276.38810		0.27639		318.88090	0.31888	276.388	11.75	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	190.32330		0.19032		225.35180	0.22535	190.323	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	194.42330		0.19442		170.85180	0.17085	194.423	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	185.81990		0.18582		220.19800	0.22020	185.820	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	199.91990		0.19992		175.69800	0.17570	199.920	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	205.49880		0.20550		180.62730	0.18063	205.499	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	181.39880		0.18140		215.12730	0.21513	181.399	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	134.52170		0.13452		162.22660	0.16223	134.522	12.18	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	278.62170		0.27862		247.72660	0.24773	278.622	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	16.96450		0.01696		23.04340	0.02304	16.965	13.39	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	861.06450		0.86106		808.54340	0.80854	861.064	13.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	8.19800		0.00820		10.69380	0.01069	8.198	14.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,152.29800		1.15230		1,096.19380	1.09619	1,152.298	14.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53420		9.53420		9.59440	9.59440		12.01	0.00	0	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	324.81680		0.32482		361.05650	0.36106	324.817	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	280.61680		0.28062		256.65650	0.25666	280.617	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	319.83010		0.31983		355.78170	0.35578	319.830	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	285.63010		0.28563		261.38170	0.26138	285.630	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	314.89880		0.31490		350.56190	0.35056	314.899	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	290.69880		0.29070		266.16190	0.26616	290.699	12.00	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.60560		9.60560		9.66590	9.66590		12.15	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	275.36660		0.27537		301.78020	0.30178	275.367	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	559.76660		0.55977		525.88020	0.52588	559.767	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	566.47460		0.56647		532.39410	0.53239	566.475	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	272.07460		0.27207		298.29410	0.29829	272.075	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	268.81760		0.26882		294.84390	0.29484	268.818	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	573.21760		0.57322		538.94390	0.53894	573.218	12.54	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.68790		9.68790		9.74750	9.74750		12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	533.51670		0.53352		569.98440	0.56998	533.517	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	385.61670		0.38562		362.48440	0.36248	385.617	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	528.38460		0.52838		564.67270	0.56467	528.385	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	390.48460		0.39048		367.17270	0.36717	390.485	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	523.29160		0.52329		559.39640	0.55940	523.292	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	395.39160		0.39539		371.89640	0.37190	395.392	12.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.76490		9.76490		9.79370	9.79370		12.84	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	150.27250		0.15027		164.11520	0.16412	150.273	13.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	325.37250		0.32537		310.41520	0.31042	325.373	13.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	147.16870		0.14717		160.82090	0.16082	147.169	13.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	332.26870		0.33227		317.12090	0.31712	332.269	13.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	144.12450		0.14412		157.58580	0.15759	144.125	13.56	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	339.22450		0.33922		323.88580	0.32389	339.224	13.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.88290		9.88290		9.91350	9.91350		13.71	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	334.60710		0.33461		355.04780	0.35505	334.607	13.81	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	391.70710		0.39171		381.54780	0.38155	391.707	13.81	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	330.71050		0.33071		350.99710	0.35100	330.711	13.83	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	397.81050		0.39781		387.49710	0.38750	397.811	13.83	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	326.85690		0.32686		346.98920	0.34699	326.857	13.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	403.95690		0.40396		393.48920	0.39349	403.957	13.86	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			62.03690		62.03690		-78.31610	-78.31610			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			410.55630		410.55630		430.20170	430.20170			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			377.57150		377.57150		395.42130	395.42130			0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CADT	On 13/12/2013	Can-Do Future			286.41440		286.41440		399.95730	399.95730			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			58.61900		58.61900		60.20630	60.20630			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			16.36910		16.36910		30.35060	30.35060			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.14260		11.14260		11.19800	11.19800		15.08	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	481.80000		0.48180	524.51470	0.52451		481.800	14.39	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	129.20000		0.12920	116.51470	0.11651		129.200	14.39	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	475.25930		0.47526	517.70590	0.51771		475.259	14.41	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	132.65930		0.13266	119.70590	0.11971		132.659	14.41	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	468.77890		0.46878	510.95360	0.51095		468.779	14.43	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	136.17890		0.13618	122.95360	0.12295		136.179	14.43	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.31510		11.31510	11.37170	11.37170			15.37	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	472.28800		0.47229	504.03720	0.50404		472.288	15.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	447.18800		0.44719	422.33720	0.42234		447.188	15.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	467.96940		0.46797	499.56660	0.49957		467.969	15.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	452.86940		0.45287	427.86660	0.42787		452.869	15.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	463.84460		0.46384	495.12870	0.49513		463.845	15.40	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	458.74460		0.45874	433.42870	0.43343		458.745	15.40	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64620		1.64620	1.65220	1.65220			14.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	397.67020		0.03977	432.86510	0.04329		397.670	14.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	435.67020		0.04357	410.86510	0.04109		435.670	14.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	358.13720		0.03581	390.99540	0.03910		358.137	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	496.13720		0.04961	468.99540	0.04690		496.137	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	322.19110		0.03222	352.76360	0.03528		322.191	15.20	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	560.19110		0.05602	530.76360	0.05308		560.191	15.20	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66360		1.66360	1.66960	1.66960			14.85	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	562.57340		0.05626	596.95380	0.05970		562.573	15.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	826.57340		0.08266	800.95380	0.08010		826.573	15.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	528.41370		0.05284	560.21410	0.05602		528.414	15.61	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	892.41370		0.08924	864.21410	0.08642		892.414	15.61	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	496.32280		0.04963	527.31210	0.05273		496.323	15.76	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	960.32280		0.09603	931.31210	0.09313		960.323	15.76	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.54163		110.54163	110.53657	110.53657				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	551.63000		0.55163	546.57000	0.54657		551.630		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	541.63000		0.54163	536.57000	0.53657		541.630		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	531.63000		0.53163	526.57000	0.52657		531.630		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.46539		83.73364	9.42611	84.03556				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	8,030.60000		8.03060	7,728.68000	7.72868		8,030.600		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,942.32000		7.94232	7,640.40000	7.64040		7,942.320		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,854.17000		7.85417	7,552.25000	7.55225	7,854.170			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.57996		84.83500	9.53941	85.14063				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	4.46000	0.00446	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	301.17000		0.30117	0.00000	0.00000	301.170			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	79.99000	0.07999	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	225.64000		0.22564	0.00000	0.00000	225.640			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	155.41000	0.15541	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	150.22000		0.15022	0.00000	0.00000	150.220			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			435.60300		435.60300	436.26400	436.26400				13,068,090.00	3	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	103,870.00000		10.38700	97,260.00000	9.72600	103,870.000			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	103,970.00000		10.39700	97,360.00000	9.73600	103,970.000			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	104,070.00000		10.40700	97,460.00000	9.74600	104,070.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			441.33300		441.33300	442.00100	442.00100				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	13,430.00000		1.34300	20,110.00000	2.01100	13,430.000			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	13,330.00000		1.33300	20,010.00000	2.00100	13,330.000			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	13,230.00000		1.32300	19,910.00000	1.99100	13,230.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.19100		196.19100	196.01000	196.01000				0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			198.79600		198.79600	198.61200	198.61200				0.00	0	190.00
ILBI	On 07/11/2013	Index Future			532.44000		532.44000	532.30800	532.30800				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			539.53300		539.53300	539.39900	539.39900				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	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.18000		94.82000	5.19000	94.81000				0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.23000		94.77000	5.23000	94.77000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.28000		94.72000	5.29000	94.71000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.41000		94.59000	5.42000	94.58000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.51000		94.49000	5.53000	94.47000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.87000		94.13000	5.88000	94.12000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.15000		93.85000	6.17000	93.83000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.40000		93.60000	6.42000	93.58000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.65000		93.35000	6.67000	93.33000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.89000		93.11000	6.92000	93.08000				0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.13000		92.87000	7.17000	92.83000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.35680		8.35680	8.41070	8.41070			10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	277.83520		0.27784	320.51920	0.32052	277.835		10.23	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
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	61.03520		0.06104		49.81920	0.04982	61.035	10.23	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	270.65490		0.27065		312.95430	0.31295	270.655	10.23	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	63.85490		0.06385		52.25430	0.05225	63.855	10.23	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	263.56790		0.26357		305.47650	0.30548	263.568	10.23	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	66.76790		0.06677		54.77650	0.05478	66.768	10.23	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.42260		8.42260		8.47590	8.47590		11.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	425.22480		0.42522		464.36650	0.46437	425.225	11.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	142.62480		0.14262		128.46650	0.12847	142.625	11.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	418.75820		0.41876		457.74830	0.45775	418.758	11.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	146.15820		0.14616		131.84830	0.13185	146.158	11.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	412.35200		0.41235		451.18830	0.45119	412.352	11.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	149.75200		0.14975		135.28830	0.13529	149.752	11.85	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.71810		9.71810	0.10286	9.69640	9.69640		17.99	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,132.52010		0.31325	0.10286	3,082.02860	0.30820	3,132.520	18.03	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,851.52010		0.28515	0.10286	3,018.02860	0.30180	2,851.520	18.03	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,076.25350		0.30763	0.10286	3,027.11240	0.30271	3,076.253	17.99	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,895.25350		0.28953	0.10286	3,063.11240	0.30631	2,895.253	17.99	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,025.02060		0.30250	0.10286	2,976.87750	0.29769	3,025.021	17.98	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,944.02060		0.29440	0.10286	3,112.87750	0.31129	2,944.021	17.98	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.71880		101.74954		7.68935	101.94297			0.00	0	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,492.59000		8.49259		8,299.16000	8.29916	8,492.590		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	8,419.86000		8.41986		8,226.43000	8.22643	8,419.860		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	8,347.18000		8.34718		8,153.75000	8.15375	8,347.180		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.81513		103.08783		7.78451	103.28356			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	158.62000		0.15862		354.35000	0.35435	158.620		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	222.30000		0.22230		418.03000	0.41803	222.300		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	285.94000		0.28594		481.67000	0.48167	285.940		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.12720		114.78650		6.12851	114.78406		2.61	0.00	0	29,465.00
R157	On 07/11/2013	Bond Future	5.59	Call	51.22000		0.05122		59.32000	0.05932	51.220	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,056.54000		1.05654		1,067.08000	1.06708	1,056.540	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	53.59000		0.05359		61.90000	0.06190	53.590	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,040.09000		1.04009		1,050.84000	1.05084	1,040.090	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	56.05000		0.05605		64.56000	0.06456	56.050	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,023.73000		1.02373		1,034.68000	1.03468	1,023.730	2.56	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28012		116.29625		6.28183	116.29352		2.39	0.00	0	300.00
R157	On 06/02/2014	Bond Future	5.64	Call	244.89000		0.24489		250.42000	0.25042	244.890	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,275.39000		1.27539		1,283.65000	1.28365	1,275.390	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	249.27000		0.24927		254.84000	0.25484	249.270	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,263.57000		1.26357		1,271.87000	1.27187	1,263.570	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	253.70000		0.25370		259.30000	0.25930	253.700	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,251.81000		1.25181		1,260.14000	1.26014	1,251.810	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.44381		111.06075		6.44456	111.05974		2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	181.80000		0.18180		185.06000	0.18506	181.800	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,888.61000		1.88861		1,892.88000	1.89288	1,888.610	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	184.26000		0.18426		187.54000	0.18754	184.260	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,877.31000		1.87731		1,881.60000	1.88160	1,877.310	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	186.75000		0.18675		190.04000	0.19004	186.750	2.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	1,866.04000		1.86604		1,870.34000	1.87034	1,866.040	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.62814		112.61425	6.63047	112.61170			1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	869.90000		0.86990	872.52000	0.87252		869.900	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	747.59000		0.74759	752.76000	0.75276		747.590	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	875.59000		0.87559	878.21000	0.87821		875.590	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	742.36000		0.74236	747.53000	0.74753		742.360	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	881.72000		0.88172	884.33000	0.88433		881.720	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	737.57000		0.73757	742.73000	0.74273		737.570	1.97	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.05261		123.70704	8.02318	123.97470			13.96	4,948,281.60	40	57,201.00
R186	On 07/11/2013	Bond Future	6.50	Call	2.47000		0.00247	4.86000	0.00486		2.470	13.65	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,340.92000		15.34092	15,075.65000	15.07565		15,340.920	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	11.88000		0.01188	20.27000	0.02027		11.880	13.65	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,703.92000		12.70392	12,444.65000	12.44465		12,703.920	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,781.10000		1.78110	2,004.90000	2.00490		1,781.100	13.96	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,260.16000		2.26016	2,216.30000	2.21630		2,260.160	13.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,430.44000		2.43044	2,679.02000	2.67902		2,430.440	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,640.57000		1.64057	1,621.49000	1.62149		1,640.570	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,601.50000		1.60150	1,583.94000	1.58394		1,601.500	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,481.29000		2.48129	2,731.39000	2.73139		2,481.290	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,532.72000		2.53272	2,784.30000	2.78430		2,532.720	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,563.11000		1.56311	1,547.03000	1.54703		1,563.110	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,020.53000		3.02053	3,283.80000	3.28380		3,020.530	14.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,246.78000		1.24678	1,242.39000	1.24239		1,246.780	14.08	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	618.56000		0.61856	632.37000	0.63237		618.560	14.20	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,586.23000		4.58623	4,867.70000	4.86770		4,586.230	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,379.61000		6.37961	6,663.73000	6.66373		6,379.610	14.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	275.14000		0.27514	291.60000	0.29160		275.140	14.32	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,295.91000		8.29591	8,575.76000	8.57576		8,295.910	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	110.07000		0.11007	122.26000	0.12226		110.070	14.45	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.14370		120.04468	8.11324	120.31562			14.24	0.00	0	120.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,396.63000		2.39663	2,544.42000	2.54442		2,396.630	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,058.72000		6.05872	5,935.57000	5.93557		6,058.720	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,429.16000		2.42916	2,578.04000	2.57804		2,429.160	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,998.65000		5.99865	5,876.59000	5.87659		5,998.650	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,461.98000		2.46198	2,611.95000	2.61195		2,461.980	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,938.96000		5.93896	5,817.99000	5.81799		5,938.960	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.23487		121.66889	8.20308	121.94540			13.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,152.14000		12.15214	11,967.10000	11.96710		12,152.140	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,597.52000		1.59752	1,688.99000	1.68899		1,597.520	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,616.95000		1.61695	1,709.16000	1.70916		1,616.950	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,073.83000		12.07383	11,889.53000	11.88953		12,073.830	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,995.80000		11.99580	11,812.25000	11.81225		11,995.800	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,636.55000		1.63655	1,729.51000	1.72951		1,636.550	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,563.21000		2.56321	2,686.77000	2.68677		2,563.210	13.72	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,193.01000		9.19301	9,040.06000	9.04006		9,193.010	13.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,369.76000		6.36976	6,569.72000	6.56972		6,369.760	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,098.55000		4.09855	4,022.00000	4.02200		4,098.550	14.04	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.32294		118.07867	8.29018	118.35739			13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,813.48000		5.81348	5,988.11000	5.98811		5,813.480	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,093.74000		6.09374	5,989.65000	5.98965		6,093.740	13.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Call	5,855.54000		5.85554	6,030.80000	6.03080		5,855.540	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,050.62000		6.05062	5,947.16000	5.94716		6,050.620	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,897.74000		5.89774	6,073.64000	6.07364		5,897.740	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,007.72000		6.00772	5,904.90000	5.90490		6,007.720	13.85	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/11/2013	Bond Future			278.15222		278.15222	278.14531	278.14531				0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	1,837.78000		1.83778	1,844.69000	1.84469		1,837.780		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	1,847.78000		1.84778	1,854.69000	1.85469		1,847.780		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	1,857.78000		1.85778	1,864.69000	1.86469		1,857.780		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			4.93284		107.49581	5.13868	107.27023			1.61	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	129.32000		0.12932	69.66000	0.06966		129.320	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	286.29000		0.28629	452.21000	0.45221		286.290	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	133.61000		0.13361	72.33000	0.07233		133.610	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	279.58000		0.27958	443.88000	0.44388		279.580	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	138.00000		0.13800	75.07000	0.07507		138.000	1.59	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	272.97000		0.27297	435.62000	0.43562		272.970	1.59	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.81903		104.50181	5.08752	104.27302			1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	534.98000		0.53498	397.29000	0.39729		534.980	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	176.61000		0.17661	267.71000	0.26771		176.610	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	540.67000		0.54067	402.07000	0.40207		540.670	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	173.81000		0.17381	264.00000	0.26400		173.810	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	546.61000		0.54661	407.12000	0.40712		546.610	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	171.26000		0.17126	260.56000	0.26056		171.260	1.35	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.55125		105.91574	4.93106	105.68549			1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	421.48000		0.42148	308.54000	0.30854		421.480	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	306.93000		0.30693	424.24000	0.42424		306.930	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	424.82000		0.42482	311.26000	0.31126		424.820	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	304.21000		0.30421	420.90000	0.42090		304.210	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	428.16000		0.42816	314.00000	0.31400		428.160	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	301.49000		0.30149	417.58000	0.41758		301.490	1.12	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.75478		102.98714	4.40029	102.75226			0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	662.79000		0.66279	495.90000	0.49590		662.790	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	105.91000		0.10591	173.90000	0.17390		105.910	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	665.55000		0.66555	498.29000	0.49829		665.550	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	105.06000		0.10506	172.68000	0.17268		105.060	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	668.30000		0.66830	500.68000	0.50068		668.300	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	104.21000		0.10421	171.47000	0.17147		104.210	0.82	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/11/2013	Bond Future			204.84950		204.84950	204.84101	204.84101				37,897,157.50	185	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	208.99	Put	4,140.50000		4.14050		4,148.99000	4.14899	4,140.500		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	4,150.50000		4.15050		4,158.99000	4.15899	4,150.500		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	4,160.50000		4.16050		4,168.99000	4.16899	4,160.500		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			6.80739		106.11020		6.79833	106.14127		5.49	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	6.55000		0.00655		9.70000	0.00970	6.550	5.36	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,853.55000		3.85355		3,825.63000	3.82563	3,853.550	5.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	31.86000		0.03186		41.77000	0.04177	31.860	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,881.09000		2.88109		2,859.93000	2.85993	2,881.090	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	33.52000		0.03352		43.78000	0.04378	33.520	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,847.32000		2.84732		2,826.51000	2.82651	2,847.320	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	35.26000		0.03526		45.88000	0.04588	35.260	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,813.65000		2.81365		2,793.20000	2.79320	2,813.650	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,880.68000		103.88068		103,911.75000	103.91175	103,880.680	5.68	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.68	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.93330		107.50584		6.92357	107.53708		5.04	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	242.74000		0.24274		256.62000	0.25662	242.740	4.93	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,458.13000		3.45813		3,440.77000	3.44077	3,458.130	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	354.20000		0.35420		371.59000	0.37159	354.200	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,938.89000		2.93889		2,925.04000	2.92504	2,938.890	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	361.01000		0.36101		378.60000	0.37860	361.010	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,912.63000		2.91263		2,898.98000	2.89898	2,912.630	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	367.92000		0.36792		385.70000	0.38570	367.920	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,886.48000		2.88648		2,873.02000	2.87302	2,886.480	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,102.43000		1.10243		1,132.28000	1.13228	1,102.430	5.02	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,402.40000		1.40240		1,401.01000	1.40101	1,402.400	5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.05803		104.79922		7.04690	104.83256		4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,342.48000		4.34248		4,320.74000	4.32074	4,342.480	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	301.19000		0.30119		312.79000	0.31279	301.190	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	305.78000		0.30578		317.49000	0.31749	305.780	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,315.69000		4.31569		4,294.06000	4.29406	4,315.690	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,288.95000		4.28895		4,267.44000	4.26744	4,288.950	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	310.42000		0.31042		322.25000	0.32225	310.420	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,254.62000		1.25462		1,280.19000	1.28019	1,254.620	4.87	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,910.05000		1.91005		1,902.28000	1.90228	1,910.050	4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,135.40000		2.13540		2,166.43000	2.16643	2,135.400	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,117.60000		1.11760		1,115.29000	1.11529	1,117.600	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.18279		106.26473		7.17116	106.29707		4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,347.96000		1.34796		1,370.31000	1.37031	1,347.960	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,306.40000		2.30640		2,296.41000	2.29641	2,306.400	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,947.53000		1.94753		1,973.68000	1.97368	1,947.530	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,650.02000		1.65002		1,643.83000	1.64383	1,650.020	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,962.68000		1.96268		1,988.90000	1.98890	1,962.680	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,637.47000		1.63747		1,631.35000	1.63135	1,637.470	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,977.88000		1.97788		2,004.19000	2.00419	1,977.880	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,624.99000		1.62499		1,618.96000	1.61896	1,624.990	4.65	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.01338		97.41891		8.97392	97.78614			0.00	0	1,650.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 07/11/2013	Bond Future	9.41	Call	3,567.74000		3.56774	3,934.97000	3.93497		3,567.740		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,654.88000		3.65488	4,022.11000	4.02211		3,654.880		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,741.88000		3.74188	4,109.11000	4.10911		3,741.880		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.10767		94.44342	9.06699	94.81530				0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,342.41000		2.34241	2,714.29000	2.71429		2,342.410		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,429.84000		2.42984	2,801.72000	2.80172		2,429.840		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,517.13000		2.51713	2,889.01000	2.88901		2,517.130		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.20305		95.72145	9.16092	96.09989				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,475.75000		1.47575	1,854.19000	1.85419		1,475.750		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,562.95000		1.56295	1,941.39000	1.94139		1,562.950		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,650.01000		1.65001	2,028.45000	2.02845		1,650.010		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.00154		107.36155	6.99237	107.40138			7.38	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	91.48000		0.09148	113.35000	0.11335		91.480	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,237.90000		3.23790	3,219.94000	3.21994		3,237.900	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	95.46000		0.09546	117.92000	0.11792		95.460	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,196.86000		3.19686	3,179.49000	3.17949		3,196.860	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	99.58000		0.09958	122.64000	0.12264		99.580	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,155.98000		3.15598	3,139.21000	3.13921		3,155.980	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	917.87000		0.91787	981.59000	0.98159		917.870	7.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	924.56000		0.92456	948.45000	0.94845		924.560	7.38	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.10689		104.74362	7.09721	104.78369			7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	653.81000		0.65381	681.36000	0.68136		653.810	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,673.17000		3.67317	3,660.65000	3.66065		3,673.170	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	664.41000		0.66441	692.20000	0.69220		664.410	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,640.92000		3.64092	3,628.64000	3.62864		3,640.920	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	675.14000		0.67514	703.16000	0.70316		675.140	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,608.82000		3.60882	3,596.77000	3.59677		3,608.820	7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.21531		106.16078	7.20457	106.20304			6.90	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	618.15000		0.61815	637.93000	0.63793		618.150	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,371.24000		5.37124	5,348.76000	5.34876		5,371.240	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	626.13000		0.62613	646.06000	0.64606		626.130	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,337.67000		5.33767	5,315.34000	5.31534		5,337.670	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,304.19000		5.30419	5,282.01000	5.28201		5,304.190	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	634.19000		0.63419	654.27000	0.65427		634.190	6.76	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.32191		103.61353	7.31081	103.65497			6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,752.49000		2.75249	2,787.32000	2.78732		2,752.490	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,312.94000		2.31294	2,306.33000	2.30633		2,312.940	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,772.04000		2.77204	2,806.95000	2.80695		2,772.040	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,295.38000		2.29538	2,288.85000	2.28885		2,295.380	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,791.67000		2.79167	2,826.67000	2.82667		2,791.670	6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,277.91000		2.27791	2,271.47000	2.27147		2,277.910	6.72	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.31583		102.02694		7.29649	102.12156		9.00	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	162.51000		0.16251		202.33000	0.20233	162.510	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,280.91000		3.28091		3,226.11000	3.22611	3,280.910	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	168.82000		0.16882		209.58000	0.20958	168.820	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,236.46000		3.23646		3,182.60000	3.18260	3,236.460	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	175.32000		0.17532		217.03000	0.21703	175.320	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,192.24000		3.19224		3,139.33000	3.13933	3,192.240	8.89	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.41987		99.72975		7.39955	99.82537		8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	713.33000		0.71333		756.65000	0.75665	713.330	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,465.31000		4.46531		4,413.01000	4.41301	4,465.310	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	724.94000		0.72494		768.67000	0.76867	724.940	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,427.72000		4.42772		4,375.83000	4.37583	4,427.720	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	736.68000		0.73668		780.83000	0.78083	736.680	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,390.30000		4.39030		4,338.83000	4.33883	4,390.300	8.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.52891		101.07915		7.50712	101.17761		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	640.67000		0.64067		671.50000	0.67150	640.670	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,919.65000		6.91965		6,852.02000	6.85202	6,919.650	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,879.20000		6.87920		6,811.84000	6.81184	6,879.200	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	648.88000		0.64888		679.98000	0.67998	648.880	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	657.17000		0.65717		688.53000	0.68853	657.170	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,838.85000		6.83885		6,771.75000	6.77175	6,838.850	8.48	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.63659		98.85200		7.61386	98.95047		8.55	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,186.06000		3.18606		3,253.34000	3.25334	3,186.060	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,955.14000		2.95514		2,923.95000	2.92395	2,955.140	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,208.25000		3.20825		3,275.75000	3.27575	3,208.250	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,934.17000		2.93417		2,903.20000	2.90320	2,934.170	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,230.52000		3.23052		3,298.24000	3.29824	3,230.520	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,913.30000		2.91330		2,882.55000	2.88255	2,913.300	8.54	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.45893		96.81727		7.43451	96.95076		10.31	0.00	0	10,564.00
R208	On 07/11/2013	Bond Future	6.79	Call	138.16000		0.13816		179.02000	0.17902	138.160	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,878.90000		3.87890		3,786.27000	3.78627	3,878.900	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	143.93000		0.14393		185.89000	0.18589	143.930	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,827.44000		3.82744		3,735.91000	3.73591	3,827.440	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	149.90000		0.14990		192.97000	0.19297	149.900	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,776.23000		3.77623		3,685.81000	3.68581	3,776.230	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,274.58000		1.27458		1,401.87000	1.40187	1,274.580	10.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,050.58000		1.05058		1,044.38000	1.04438	1,050.580	10.31	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.55604		98.09070		7.53055	98.22566		10.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	746.61000		0.74661		800.02000	0.80002	746.610	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,185.80000		5.18580		5,104.25000	5.10425	5,185.800	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	759.01000		0.75901		812.97000	0.81297	759.010	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,142.29000		5.14229		5,061.29000	5.06129	5,142.290	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	771.56000		0.77156		826.07000	0.82607	771.560	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,098.97000		5.09897		5,018.52000	5.01852	5,098.970	10.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			7.65260		96.02120		7.62560	96.15956		10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	648.31000		0.64831		685.91000	0.68591	648.310	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,948.76000		7.94876		7,848.00000	7.84800	7,948.760	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	657.04000		0.65704		694.98000	0.69498	657.040	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,901.48000		7.90148		7,801.06000	7.80106	7,901.480	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,854.32000		7.85432		7,754.25000	7.75425	7,854.320	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	665.87000		0.66587		704.16000	0.70416	665.870	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.74662		97.36393		7.71859	97.50287		9.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,504.46000		3.50446		3,594.89000	3.59489	3,504.460	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,289.93000		3.28993		3,241.42000	3.24142	3,289.930	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,530.24000		3.53024		3,621.00000	3.62100	3,530.240	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,266.34000		3.26634		3,218.16000	3.21816	3,266.340	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,556.13000		3.55613		3,647.20000	3.64720	3,556.130	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,242.90000		3.24290		3,195.03000	3.19503	3,242.900	9.60	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.82023		75.80790		8.78576	76.07669		21.35	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,298.22000		1.29822		1,496.41000	1.49641	1,298.220	21.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,640.37000		2.64037		2,569.77000	2.56977	2,640.370	21.31	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,770.98000		1.77098		1,995.73000	1.99573	1,770.980	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,006.63000		2.00663		1,962.59000	1.96259	2,006.630	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,808.29000		1.80829		2,034.76000	2.03476	1,808.290	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,965.86000		1.96586		1,923.54000	1.92354	1,965.860	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,846.06000		1.84606		2,074.22000	2.07422	1,846.060	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,925.67000		1.92567		1,885.04000	1.88504	1,925.670	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,909.70000		3.90970		4,185.30000	4.18530	3,909.700	21.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	680.70000		0.68070		687.51000	0.68751	680.700	21.66	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,754.42000		4.75442		5,035.18000	5.03518	4,754.420	21.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	449.70000		0.44970		461.67000	0.46167	449.700	21.75	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,343.14000		5.34314		5,625.21000	5.62521	5,343.140	21.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	335.39000		0.33539		348.67000	0.34867	335.390	21.81	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,560.36000		6.56036		6,841.78000	6.84178	6,560.360	21.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	179.49000		0.17949		192.12000	0.19212	179.490	21.94	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.90541		76.80494		8.86996	77.07709		21.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,517.26000		2.51726		2,673.35000	2.67335	2,517.260	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,398.28000		5.39828		5,282.22000	5.28222	5,398.280	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,547.11000		2.54711		2,704.18000	2.70418	2,547.110	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,347.00000		5.34700		5,231.92000	5.23192	5,347.000	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,577.17000		2.57717		2,735.22000	2.73522	2,577.170	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,296.07000		5.29607		5,181.97000	5.18197	5,296.070	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.98916		74.69914		8.95252	74.97615		21.24	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,648.37000		1.64837		1,745.96000	1.74596	1,648.370	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,161.29000		11.16129		10,981.87000	10.98187	11,161.290	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,666.84000		1.66684		1,765.15000	1.76515	1,666.840	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,089.10000		11.08910		10,910.40000	10.91040	11,089.100	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,685.45000		1.68545		1,784.48000	1.78448	1,685.450	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,017.19000		11.01719		10,839.21000	10.83921	11,017.190	20.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.07028		75.74381		9.03272	76.02363		20.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,650.32000		5.65032		5,828.53000	5.82853	5,650.320	20.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,875.78000		5.87578		5,774.17000	5.77417	5,875.780	20.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.05	Call	5,686.04000		5.68604		5,864.82000	5.86482	5,686.040	20.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,836.92000		5.83692		5,735.88000	5.73588	5,836.920	20.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,721.86000		5.72186		5,901.20000	5.90120	5,721.860	20.91	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,798.28000		5.79828		5,697.80000	5.69780	5,798.280	20.91	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			157.26505		157.26505		157.35471	157.35471			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	2,724.95000		2.72495		2,635.29000	2.63529	2,724.950		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,734.95000		2.73495		2,645.29000	2.64529	2,734.950		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,744.95000		2.74495		2,655.29000	2.65529	2,744.950		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			128.19292		128.19292		128.19467	128.19467			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	1,797.08000		1.79708		1,795.33000	1.79533	1,797.080		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,807.08000		1.80708		1,805.33000	1.80533	1,807.080		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	1,817.08000		1.81708		1,815.33000	1.81533	1,817.080		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.73932		130.73932		130.39665	130.39665			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,250.68000		2.25068		2,593.35000	2.59335	2,250.680		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,260.68000		2.26068		2,603.35000	2.60335	2,260.680		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,270.68000		2.27068		2,613.35000	2.61335	2,270.680		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			8.64774		86.74506		8.60825	87.05901		18.42	0.00	0	19,468.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,635.79000		1.63579		1,875.84000	1.87584	1,635.790	18.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,095.39000		2.09539		2,021.49000	2.02149	2,095.390	18.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,672.41000		1.67241		1,914.62000	1.91462	1,672.410	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,052.15000		2.05215		1,980.41000	1.98041	2,052.150	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,709.51000		1.70951		1,953.85000	1.95385	1,709.510	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,009.51000		2.00951		1,939.90000	1.93990	2,009.510	18.37	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.74024		87.88601		8.69954	88.20388		18.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,336.96000		2.33696		2,503.17000	2.50317	2,336.960	18.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,951.70000		5.95170		5,800.04000	5.80004	5,951.700	18.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,365.57000		2.36557		2,532.91000	2.53291	2,365.570	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,897.63000		5.89763		5,747.10000	5.74710	5,897.630	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,394.39000		2.39439		2,562.87000	2.56287	2,394.390	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,843.88000		5.84388		5,694.49000	5.69449	5,843.880	18.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.82764		85.53671		8.78553	85.86020		18.80	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,604.28000		1.60428	1,710.72000	1.71072		1,604.280	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,459.74000		11.45974	11,242.69000	11.24269		11,459.740	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,388.02000		11.38802	11,171.77000	11.17177		11,388.020	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,622.26000		1.62226	1,729.50000	1.72950		1,622.260	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,640.38000		1.64038	1,748.43000	1.74843		1,640.380	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,316.56000		11.31656	11,101.12000	11.10112		11,316.560	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.91352		86.73286		8.87027	87.05963		18.52	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,569.85000		5.56985	5,769.47000	5.76947		5,569.850	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,126.42000		6.12642	5,999.27000	5.99927		6,126.420	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,605.18000		5.60518	5,805.47000	5.80547		5,605.180	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,085.74000		6.08574	5,959.26000	5.95926		6,085.740	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,640.63000		5.64063	5,841.59000	5.84159		5,640.630	18.48	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,045.27000		6.04527	5,919.46000	5.91946		6,045.270	18.48	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.00659		75.97535		8.96204	76.33083		22.01	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	31.34000		0.03134	51.66000	0.05166		31.340	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,848.23000		10.84823	10,513.07000	10.51307		10,848.230	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	32.95000		0.03295	54.05000	0.05405		32.950	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,750.69000		10.75069	10,416.31000	10.41631		10,750.690	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	34.62000		0.03462	56.53000	0.05653		34.620	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,653.41000		10.65341	10,319.84000	10.31984		10,653.410	21.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.09572		76.97463		9.04984	77.33462		22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,625.45000		3.62545	3,854.77000	3.85477		3,625.450	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,459.39000		4.45939	4,328.72000	4.32872		4,459.390	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,661.39000		3.66139	3,891.84000	3.89184		3,661.390	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,415.77000		4.41577	4,286.23000	4.28623		4,415.770	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,698.04000		3.69804	3,929.62000	3.92962		3,698.040	22.60	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,373.01000		4.37301	4,244.60000	4.24460		4,373.010	22.60	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.05224		98.56266		9.01274	98.96788			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,958.50000		13.95850	13,553.28000	13.55328		13,958.500		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,829.17000		13.82917	13,423.95000	13.42395		13,829.170		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,700.10000		13.70010	13,294.88000	13.29488		13,700.100		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.14331		99.85906		9.10258	100.26936			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	537.67000		0.53767	127.37000	0.12737		537.670		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	436.40000		0.43640	26.10000	0.02610		436.400		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	74.98000	0.07498		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	335.32000		0.33532	0.00000	0.00000		335.320		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,861.61000		19,861.61000		19,944.43000	19,944.43000			0.00	0	0.00
Total for Derivatives :													538,864,254.70	47,119	2 113 474.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
i-Bonds													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.13794			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.78000	108.45164		6.78000	108.43200			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28511			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.14500	105.32584		8.14500	105.30261			0.00	0	44,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.84779			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.96485			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.01000	100.30541		9.01000	100.28139			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.13000	101.61243		7.13000	101.59277			0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond		6.30000	101.79951		6.30000	101.78238			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.28910			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.45500	109.97556		8.45500	109.95082			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.83000	134.01369		0.83000	133.96455			4,980,000,000.00	6,000,000	3,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.28000	130.92664		2.28000	263.11134			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83072			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68426			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95330			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.39671			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.41461			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.42642			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.39000	106.26722		7.39000	106.24591			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.32885			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.90000	102.68283		6.90000	102.66358			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.00294			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15121			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.96013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.27119			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34442			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30396			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34703			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.80883			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.81977			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.28000	132.70495		5.28000	132.64054			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.95000	123.94879		2.95000	123.89616			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.78000	115.25102		2.78000	115.20272			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.43000	99.03833		4.43000	98.99249			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.87500	105.25285		5.87500	101.02252			1,527,500,000.00	260,000	130,000.00
ABLS2A		On 13/07/2016	Spot Bond	10.75500	114.76926		10.75500	114.73660			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.84970			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22178			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.23515			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24708			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.08000	110.35880		4.08000	110.30869			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	39.57951		100.00000	39.48258			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.02000	161.91052		2.02000	161.84599			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	153.92824		2.76000	153.86380			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.05000	166.22696		2.05000	166.16055			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.28000	161.54228		2.28000	161.47674			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.75125	72.51883		7.75125	72.49375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	7.75125	72.51883		7.75125	72.49375			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.43000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30326			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.57000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.42000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.99000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.05000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.61000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03422			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91709			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.44000	105.25735		6.44000	105.23912			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.47000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.79000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.48000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.26000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20362			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.92000	112.62380		6.92000	112.60264			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87285			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.80000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000	93.23078		2.74000	99.36966			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.77500	97.99675		2.77500	143.49521			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.88000	109.84625		2.88000	186.91786			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.90000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.26500		91.23687		9.26500	91.45288			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	91.57000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.51449			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.09000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.45000		109.94650		9.45000	110.95339			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.39500		111.27439		9.39500	111.38756			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.57500		90.26339		8.57500	90.24257			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.56000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.49000		109.45222		9.49000	110.63919			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.69000			0.00	0	0.00
ABN89	On 14/10/2016	Spot Bond	100.00000		17.67749		100.00000	100.00000			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond	100.00000		17.67749		100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.05500		107.31334		8.05500	107.28993			0.00	0	400,000.00
ABS5	On 01/05/2015	Spot Bond	6.73000		105.93494		6.73000	105.91589			0.00	0	5,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS6		On 01/06/2020	Spot Bond	8.59500	100.94951		8.59500	100.92631			0.00	0	300,000.00
ABS7		On 11/09/2026	Spot Bond	9.65000	94.48947		9.65000	94.46487			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.38000	104.95054		7.38000	104.92953			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.53000	128.52300		1.53000	128.47346			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	2.09000	132.93997		2.09000	267.15872			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.77000	122.92178		0.77000	125.61757			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.02500	122.83675		2.02500	125.25423			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	30.06908		100.00000	29.99624			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.08000	105.01653		11.08000	104.98525			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24940			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.36499		100.00000	2.35919			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.28329			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.76351			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	14.09642		100.00000	14.06189			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.21550			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	59.14187		11.00000	59.12496			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.02171		100.00000	8.99961			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93200			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.17399			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	100.39979			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44225			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.39364			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.39927			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48404			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48404			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49332			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.37061			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49332			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47476			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	85.03500			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36336			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.35788			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24892			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.35788			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38600			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.39859			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.40369			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.39346			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33218			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.37062			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.05000	105.01214		9.05000	104.98633			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33996			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.20500	102.23946		7.20500	102.21972			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.30646			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.52118			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	102.26498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.36646			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.39639			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.94605			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.95254			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.38078			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92138			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92138			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.36646			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81032			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.36795			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.36487			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.50365			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.72097			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.50354			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.04997			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.20368			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45935			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.84311			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25357			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.38234			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32040			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31474			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37432			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33327			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32452			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34150			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37329			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35532			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33482			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34048			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.55274		10.23000	100.52503			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34596			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33739			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47329			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	105.09456			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31738			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.08500	106.09772		9.08500	106.07197			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37168			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.87728		1.75000	108.95689			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33996			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34081			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36201			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37466			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.34935			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37213			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35948			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38730			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.70904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37720			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.86394			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.37213			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36264			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38429			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.39094			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33724			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34495			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.39257			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.38630			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41507			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36454			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41103			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41255			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41507			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.72649			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.39488			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.39488			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.45457			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.26377			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33921			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33565			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.23167			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.84191			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.34681			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.36201			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.33972			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.14369			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		100.00000	7.39110		100.00000	0.02027			0.00	0	10,000,000.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.31640			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42292			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.42690			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.25170		100.00000	6.23656			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86278			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.96186			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02781			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.51716			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.68736			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.91425			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.47366			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.69000	100.60840		7.69000	100.58683			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.95169			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.30253			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.05500	102.85564		8.05500	102.83320			0.00	0	5,523,000.00
AIR02	On 30/04/2023	Spot Bond		9.09000	121.49581		9.09000	121.46630			0.00	0	5,260,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	56.52962		100.00000	56.39267			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.00000	109.35648		7.00000	109.33569			0.00	0	18,610,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	47.30634		100.00000	47.19173			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.77969		100.00000	16.74255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		3.02500	150.84851		3.02500	150.78429			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.78000	101.01699		4.78000	127.76580			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.96974			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.45777			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47746			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.46399			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.21266			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.55500	105.19766		8.55500	105.17345			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86624			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.70570			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	82.79818		100.00000	82.61377			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.20985			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.09000	108.56849		7.09000	108.54772			0.00	0	340,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.14817			0.00	0	23,300,000.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13415			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.88000	101.91013		6.88000	101.89119			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.50500	104.97275		8.50500	104.94874			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.19152			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.77440	103.80565		10.77440	102.56468			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.72092	101.48805		10.72092	101.06550			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.76871	101.36586		10.76871	100.98837			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24035			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.80936	101.38028		10.80936	100.90452			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.71087	100.54375		11.71087	100.51364			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.24642			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.24648			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.02440		100.25765		11.02440	100.24351			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94345		102.52045		10.94345	100.97847			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.72092		101.48805		10.72092	101.06550			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.89990		101.77696		10.89990	101.14880			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.10785		95.25198		10.10785	100.65955			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.23313			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.22940			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.22940			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.21639			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	10.46093		100.43204		10.46093	100.34505			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.28000		99.72650		11.28000	99.69635			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		68.66881		10.22500	97.13742			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	100.21026			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.51597		12.22500	100.22461			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.22585			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.95500		63.99454		10.95500	99.93397			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.21877			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22468			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22468			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21592			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.16285			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.22805			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.14491			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	100.22805			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.77440	103.76702		13.77440	102.59524			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.06303	101.15789		15.06303	101.12016			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.95634	101.08146		13.95634	100.79997			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.30096			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.30096			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.30096			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.31260			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.69748		100.00000	10.67718			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.14886		100.00000	19.10248			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.42762		100.00000	17.38539			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.75779		100.00000	10.73172			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.75779		100.00000	10.73172			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.00668		100.00000	12.97517			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.27006		100.00000	11.24276			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	74.17530		100.00000	74.03457			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.88242			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.24694			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25297			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP74U	On 15/11/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000	105.39925	1.99000	170.21308				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.01000	97.16724	8.01000	143.18599				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.01000	98.47799	8.01000	143.47970				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.39500	101.59560	8.39500	97.52098				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.39331				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.98508				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.18808				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.58647				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.34975				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	59.65299	100.00000	59.50848				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.64500	98.29524	7.64500	98.27487				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.42789				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43428				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46667				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.57464				0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.68259				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.98453				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.45473	100.00000	10.42940				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.23052				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.29831				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.32736				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33705				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45321			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.60804			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.54655		100.00000	6.53069			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.54655		100.00000	6.53069			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39609			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43037			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43971			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.10500	102.64333		8.10500	102.62080			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46772			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51736			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.84512		100.00000	5.83080			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.84512		100.00000	5.83080			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.12500	104.99856		6.12500	104.98135			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.33996			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.82606			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.24636			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.76662			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.76508			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.90480			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.75956			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.80325			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.88261			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.21208			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.75300			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.37071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.24941	100.00000	13.21731				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.70000		112.03459	6.70000	112.01452				0.00	0	500,000.00
CBL08	On 02/11/2016	Spot Bond	9.15500		119.10279	9.15500	119.07382				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	102.02312				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.01338				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.85500		108.23181	8.85500	108.20633				0.00	0	7,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.86500		102.73623	10.86500	102.70620				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.82080				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.11500		103.87030	11.11500	103.83976				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.23256				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.04500		104.89481	9.04500	104.86959				0.00	0	400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.23606				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.55500		99.34448	11.55500	99.31415				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.29080				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.60315				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.16443				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.90000		96.96478	9.90000	96.93933				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.84000		120.52591	9.84000	120.49428				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.69000		116.40641	9.69000	116.37632				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.09000		115.28508	9.09000	115.25678				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.85380				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.40500		101.74295	11.40500	101.71178				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.26729				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.31391				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.84741				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.27821			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75660			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.86305			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.71490			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.69599			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.79590			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.47343			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59332			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59332			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.18323			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	67.96669	100.00000	100.00000	67.80204			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	67.96669	100.00000	100.00000	67.80204			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	67.96669	100.00000	100.00000	67.80204			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38086			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	67.96669	100.00000	100.00000	67.80204			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.80866			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57320			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.74387	10.11000	10.11000	102.71633			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57320			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03474			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	105.50101			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.35818	2.76000	2.76000	112.68332			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	109.66602	3.14000	3.14000	112.56981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond		8.25000	100.89730		8.25000	100.87478			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	100.57320			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57320			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	117.55994		3.10000	112.17734			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.49940		2.40000	112.12172			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.55149			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.51970			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.91779			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.91658			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.98000	101.26417		7.98000	101.24253			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96577			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96632			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.51187			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52067			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.03000	101.39283		8.03000	105.68331			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.03000	101.39283		8.03000	105.68331			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.08000	104.54420		8.08000	104.52158			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39111			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43514			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.86596			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.86596			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	62.21147		100.17539	62.05887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61967			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.01891			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39715			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79853			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.85461			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.17392		9.35000	101.14881			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.17392		9.35000	101.14881			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79846			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.80085			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	101.35493			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.40293			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32759			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22882			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22882			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22882			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22882			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22882			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23515			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24553			0.00	1,000,000	1,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24553			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24553			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24553			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24553			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond		8.88500	103.62011		8.88500	103.59523			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46100			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.88481			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38049			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38049			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34475			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45005			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.25171			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52665			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35695			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35441			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36296			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.88006			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.97785			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.97767			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36193			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.26968			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57436			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.28599			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21053			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.34428			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40246			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40246			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40246			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.11086			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.77091			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28582			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28582			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28232			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19459			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28232			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02429			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.42031			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19496			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19496			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19272			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	102.15721			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	101.19480			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.54500	96.76147		10.54500	98.02860			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.06500	94.61844		11.06500	94.74525			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18320			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.42112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.16459			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50429			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.51580			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.94263	8.80500	103.86607			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.36454			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.52106			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	100.38326			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.39084			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.42010			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.39488			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56547			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56547			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56547			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.44239			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26861			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.81326			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18320			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	100.72331			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.43930			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.49399			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18439			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond	100.00000		9.10876	100.00000	0.02027				0.00	0	40,000,000.00
CLN344	On 20/12/2018	Spot Bond	100.00000		1.16263	100.00000	100.00000				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.76778	7.01000	37.38191				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	146.72578				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.39500		101.59560	8.39500	129.58132				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.01000		32.59628	8.01000	143.18599				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.01000		32.99088	8.01000	143.47970				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	85.81309				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	85.69178				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98056				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98056				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.39621				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.36753				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.37322				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.37213				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.50429				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.33464				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.53000		109.38651	8.53000	105.87826				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.50500		104.97292	8.50500	104.94903				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.81000		118.93179	9.81000	118.90068				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.98000		109.14499	7.98000	109.12166				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.40000		107.77334	9.40000	107.74600				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.85500		95.64828	9.85500	95.62301				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.74000		96.26861	10.74000	96.24094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		10.74000	93.91127		10.74000	93.88443			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75727			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79264			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.68354			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23805			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.14756			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20704			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.26000	91.48587		12.26000	94.28328			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.62351		100.00000	11.58682			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.17964			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.78000	98.27285		7.78000	97.09332			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04548			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.27178			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.81309			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.13027			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.15779			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.16578			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.76000	124.66188		6.76000	124.63923			0.00	0	33,843,513.00
DV22	On 07/02/2020	Spot Bond		8.02500	108.58500		8.02500	108.56178			321,000,000.00	40,000	32,120,000.00
DV23	On 27/02/2023	Spot Bond		8.52500	110.57204		8.52500	110.54695			341,000,000.00	40,000	115,320,000.00
E170	On 01/08/2020	Spot Bond		7.68000	132.95832		7.68000	132.93110			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.99572			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.89902			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.97429			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.02406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.63339			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82253		0.10000	131.00083			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.21000		114.19729		2.20500	114.22003			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.25500		101.15107		2.25500	101.11013			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.29500		102.48567		2.29500	100.83306			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.30000		108.34047		9.30000	108.31371			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.15000		109.16689		9.15000	109.13991			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.79000		106.01664		9.79000	105.98911			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.37500		94.56461		10.37500	98.02204			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.91429			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.00886			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.70264			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.76629			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.41931			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		54.97350		100.00000	54.83886			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		89.75610		100.00000	89.53771			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		93.74249		100.00000	93.50872			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		88.80779		100.00000	88.59223			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		87.60981		100.00000	87.40559			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		83.39302		100.00000	83.21291			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.21414		3.00000	129.15926			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94000		106.54197		10.94000	106.51114			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.09812			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.63955			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.47500	83.93003		9.47500	97.05142			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.09692			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.06703			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.97689			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.95366			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.08782			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.05681			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90056			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92839			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.87791			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.91925			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86965			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.90409			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.42000	103.19139		6.42000	103.17348			963,000,000.00	150,000	4,159,200.00
ES18	On 20/04/2018	Spot Bond		7.28000	107.23573		7.28000	111.82985			14,851,200,000.00	2,040,000	169,645,000.00
ES23	On 25/01/2023	Spot Bond		8.15000	113.96085		8.15000	113.93611			489,000,000.00	60,000	232,275,000.00
ES26	On 02/04/2026	Spot Bond		8.60500	94.46153		8.60500	94.43967			344,200,000.00	40,000	149,200,000.00
ES33	On 15/09/2033	Spot Bond		9.42500	83.34148		9.38500	83.62987			1,663,173,200,000.00	176,464,000	1,156,624,000.00
ES42	On 25/04/2042	Spot Bond		9.65000	92.33585		9.65000	92.76215			0.00	0	85,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.81896			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86115			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.23846			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.69017			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.10540	100.00000	12.07607				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.78035	100.00000	11.75181				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.98559				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.02966				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.11765				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.20544				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.88000		102.49310	6.88000	102.47395				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	8.95500		100.69746	8.95500	100.67336				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.46465				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.46458				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.49419				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.82469				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.75500		108.46149	10.75500	108.43045				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	98.74734				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12500		123.55216	2.12500	124.33112				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.12000		132.61959	2.12000	266.51466				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.45000		95.83696	2.45000	102.28328				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.75500		98.23127	2.75500	143.83868				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.77000		111.62547	2.77000	189.94600				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.19000		112.10804	7.19000	112.08617				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.06500		57.47751	8.06500	56.76504				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49800		36.69346	9.49800	35.78714				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.45533	9.73000	34.52923				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	103.44877				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.30382				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.26577			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.26577			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.91036			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.24318			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44750			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.59985			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38092			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42293			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.41458		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.41458		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.59055			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41507			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51052			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55300			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39337			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.32032			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61223			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40750			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33306		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48346			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57892			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46640			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54951			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50902			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57394			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60975			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54801			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53053			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.47393			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46489			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58689			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57942			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55899			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58788			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49650			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.37773		100.09221	12.34739			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36556			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	100.44518			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.50352			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.15868			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	100.41260			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	100.41775			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38478			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51803			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.46001			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44353			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37720			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.97739		13.22500	50.95918			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35289			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35340			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54467			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37163			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.69500	87.43330		3.69500	90.41699			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38983			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38983			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.01463			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18320			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.57598			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	100.36454			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.35492			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.45619			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.42364			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.91362			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.83553			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.60307			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.49299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.69352			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41408			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41160			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.65000			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.75166			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34763			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45485			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.36500	119.18646		3.36500	113.50561			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41975			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.42436			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.34500	109.18058		3.34500	113.67145			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.11000	98.96203		1.11000	119.16490			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.36500	106.22284		3.36500	113.50561			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.09000	104.51538		2.09000	120.48096			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.16000	103.48476		2.16000	123.89877			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65522			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	100.66299			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67535			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36033			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41672			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	100.49236			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47296			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61348			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39589			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.23826	100.00000	8.21808				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	9.80767	100.00000	9.77672				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.23000	138.78762	4.23000	138.72386				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000	0.00000	102.97000				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.82237				0.00	0	2,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000	0.00000	104.05475				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000	0.00000	102.23608				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	103.83694				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.15241				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.13300				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.63000	127.31397	2.63000	255.84886				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.13000	132.51301	2.13000	266.30038				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.85000	125.10523	2.85000	251.40870				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.49500	102.43108	2.49500	120.98230				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000	0.00000	101.35654				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.02500	121.47278	2.02500	121.42437				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.62980				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.03568				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000	0.00000	101.23559				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.29455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.94000	90.38369		2.94000	90.34545			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.51679		104.97509	13.48222			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.55549		101.07593	17.51208			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.80196		100.44759	9.77786			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41117			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.99956		100.76967	15.96010			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	101.09316			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.60000	99.12876		2.60000	99.08769			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	100.39178			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12328			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.41000	96.34764		2.41000	102.69266			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.18510			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.44000	96.05949		2.44000	102.38545			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.88954			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.33000	130.38954		2.33000	332.02829			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.22097			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.22075			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.14493			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.08572			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.81747			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.72207			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.00214			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		100.00000	35.62272		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
FRX14	On 01/09/2014	Spot Bond		5.82000	103.20330		5.82000	103.18694			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.14000	104.13773		6.14000	104.12034			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.13000	102.80920		7.13000	102.78931			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.56500	103.70647		7.56500	103.68520			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.73500	115.49586		7.73500	110.22735			0.00	0	2,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.32000	106.80639		8.32000	106.78273			0.00	0	500,000.00
FRX20	On 01/10/2020	Spot Bond		8.55000	105.78850		8.55000	101.22348			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.29500	91.30200		9.29500	91.27908			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.39000	112.84106		9.39000	112.81278			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.17500	95.81758		10.17500	95.79174			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.35500	82.11230		10.35500	78.09517			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.28795			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.30384			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.31673			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.32187			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.33468			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.35521			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.37060			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.43717			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.40317			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98220			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.85500	101.83702		8.85500	101.81292			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04263			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.99785				0.00	95,170,000	95,170,000.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.72327				0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.97086				0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.89800				0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.67943				0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.59327				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	99.98481				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	99.97980				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.29818				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.32924				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.38929				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.46380				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.56723				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	100.55075				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.88510				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.89708				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.60219				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.91629				0.00	4,000,000	1,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.50925				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18760				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.31173				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.84748				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.47274				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.22778				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.12863			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.99671			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	101.53338			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.56840	103.64143		7.56840	100.74095			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.61186			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.92156	103.71067		7.92156	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.71274			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.37238	103.80439		8.37238	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.83603			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	99.85423			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88179			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.87684			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.82000	111.89815		7.82000	111.87482			0.00	0	29,700,000.00
HWAY23	On 07/12/2023	Spot Bond		1.90000	134.99097		1.90000	271.28183			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond		1.88000	138.16073		1.88000	271.72031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.30500	101.25778		9.30500	101.23275			0.00	0	23,778,000.00
HWAY35	On 31/07/2035	Spot Bond		9.32500	101.06565		9.32500	101.04061			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	31.53677		100.00000	31.39656			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.17916		100.00000	9.13836			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.81000	109.10261		1.80000	109.16957			123,005,453,340.00	67,958,814	1,023,483,504.00
I2038	On 31/01/2038	Spot Bond		2.34000	105.31903		2.34000	105.27618			1,754,042,940.00	749,591	465,817,460.00
I2046	On 31/03/2046	Spot Bond		2.44000	101.91496		2.44000	101.87313			0.00	0	459,300,000.00
I2050	On 31/12/2050	Spot Bond		2.40000	109.87969		2.40000	109.83479			6,557,760,000.00	2,732,400	83,155,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.45000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.08000	105.14148		7.08000	105.12128			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.68614			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61037			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.49220			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.73160			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.73000	101.45672		6.73000	101.43853			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.58000	104.85886		7.58000	104.83731			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.20500	107.19881		8.20500	107.17500			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.66000	104.89425		6.66000	104.87548			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.35868			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.87280			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.08000	110.52121		4.08000	110.47110			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.40000	103.37901		7.40000	103.35860			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.09404			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.16491			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.93000	105.58304		0.93000	124.98136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.09500	105.49905		2.09500	124.60723			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12096			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.96691			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.87500	103.49370		7.87500	103.47175			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.55714			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.20103			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.94093			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.38500	100.81130		8.38500	100.78868			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.91000	93.85552		8.91000	93.83330			0.00	0	300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61657			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.95500	85.42788		7.95500	97.83935			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.96000	108.66392		8.96000	102.36105			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17272			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.21097			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.34000	106.15364		7.34000	101.13888			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.16500	106.92919		8.16500	101.30836			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00248		100.00000	0.00247			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.37560		5.00000	99.86515			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.37560		5.00000	99.86515			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.95736		5.00000	100.94381			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.87863		5.00000	99.86515			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.28486		4.00000	100.27389			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05912			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00272			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.20928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond		9.20000	107.48861		9.20000	107.46205			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.17935			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.17935			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.06709			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.77417		100.00000	7.75513			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.29382			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04824			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93229			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.08000	100.36640		9.08000	100.34178			4,540,000,000.00	500,000	500,000.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70119			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.85869			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43608			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.60823			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.34406		100.00000	4.33050			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.21471		5.35000	99.12821			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.68852		5.45000	98.60135			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.50000	98.57405		5.50000	98.48628			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND344		On 29/10/2013	Spot Bond	5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.04790			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.91749			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20422			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.77440	102.85507		10.77440	101.93968			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.77440	100.74600		10.77440	100.55994			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.33753			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76269			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33055			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.12309		6.50000	100.10549			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40246			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.15462			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77448			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77448			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.88200			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98975			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.19291			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.64448			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.44682			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.40203			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.92747			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.91628			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.61377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.78356			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.31964			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.51936			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.30452			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.96862			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.54061			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.54557			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30222			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32350			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.17519			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.17519			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.61108			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	90.34765		100.00000	90.13047			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.21639			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	25,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.73182			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91513			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.91305			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91171			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.09000	102.06082		8.09000	102.03871			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.35000	101.51758		6.35000	101.50043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.62843				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.45500	104.70587	8.45500	104.68193				0.00	0	600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.03425				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.00956				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.34441				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.26000	106.69874	8.26000	106.67514				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.57441				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.71202				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.18500	97.37483	3.18500	115.00817				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.93500	93.18155	3.93500	125.11459				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.14609				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.96022				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.87293				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.56401				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.24775				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.30459				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000	88.75457	3.80000	89.48965				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000	88.68058	3.80000	95.40736				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.61906				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.23981				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.78138				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43608				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.45500	113.98736	11.45500	113.95286				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.70732				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.93500	92.19265	3.93500	125.11459				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69303			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.45000	98.65945		5.45000	98.57232			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.13427			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.32684			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.33708			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.24845			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01571			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.40850			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.16055			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.11169			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90224			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.15564			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.83515			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.93865			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.66848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91315			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91248			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91114			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91716			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.52218			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32680			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36861			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.00964			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00722			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	95.09044		100.00000	94.84536			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	86.29798		100.00000	86.09682			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	58.03672		100.00000	57.85552			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	66.22645		100.00000	66.10080			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.36239			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.95296		100.00000	44.84406			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89381			0.00	47,000,000	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.15229		100.00000	15.11559			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88757			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	60.82376		100.00000	60.63386			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.77218			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.59545			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.39000	147.68868		8.39000	140.93878			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.47487			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.72773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13768				0.00	0	1,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.55500	98.34451	8.55500	98.32213				0.00	0	1,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.60500	68.55690	8.60500	96.59545				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.06000	107.89763	9.06000	101.90044				0.00	0	200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.71819				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.33000	102.26028	11.33000	102.22949				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.78805				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.97077				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.97143				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.87102				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.51493				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.11450				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.57727				0.00	7,000,000	7,000,000.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.89227				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.98660				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.03198				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.88637				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.63460				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.34220				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.50259				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13677				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55674				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.44420				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.48340				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.41518				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000		96.99922	100.00000	96.74858				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		92.18695	100.00000	91.96044				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		66.24213	100.00000	66.08166				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		55.24376	100.00000	55.10847				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.11628	100.00000	43.01182				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.02746	100.00000	13.99310				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.24672	100.00000	34.16284				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.30500		103.03390	8.30500	103.01100				0.00	0	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.51135				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.43409				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.47270				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.03395				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.03421				0.00	4,000,000	1,000,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.03550				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.76992				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.85891				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.69000		102.47707	7.69000	102.45584				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.37500		106.46211	8.37500	106.43838				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.22500		107.07124	9.22500	107.04500				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.64000		107.00917	5.64000	106.99291				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.31927				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.33213				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.26000		104.90178	9.26000	105.01899				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.23000		102.82919	7.23000	102.80901				14,460,000,000.00	2,000,000	25,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74446			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.61500		103.67127		8.61500	103.64738			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71187			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.31500		103.56732		8.31500	103.54426			0.00	0	2,200,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		66.66668		100.00000	66.66667			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.12000		105.41625		6.12000	105.39899			0.00	0	900,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		79.34783		100.00000	79.17570			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.28000		105.61816		7.28000	105.59764			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		95.30026		100.00000	95.05208			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.26000		108.36203		8.26000	108.33820			0.00	0	700,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		77.00422		100.00000	76.84211			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.42500		103.62278		5.42500	103.60742			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.62458		100.89771	6.60840			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.71207		100.61875	6.69573			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.91080			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.93365			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.94899			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.96573			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.98094			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.98840			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.08004			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.18667			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.27763		100.00000	0.27696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.27763	100.00000	0.27696				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.70500		100.45758	8.70500	100.43432				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.03000		106.00651	7.03000	101.11299				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.59849				0.00	0	10,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.55077				0.00	10,833,000	3,611,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.97192				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.50774				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.16430				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.14023				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.24521				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.88000		107.24956	6.88000	107.22952				0.00	0	7,500,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.81792				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.22500		115.55024	8.22500	115.52451				0.00	0	300,000.00
NBK4	On 28/10/2024	Spot Bond	10.56500		32.96512	10.56500	32.95605				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.33000		107.93035	7.33000	107.90911				0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.55578				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.64530				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.52000		101.21188	6.52000	101.19432				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.48236				0.00	3,447,000	1,149,000.00
NBK9A	On 23/03/2016	Spot Bond	7.53000		104.46244	7.53000	104.44111				0.00	0	100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.27942				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.86058			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18138			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03704			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88776			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.70866			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.54951			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66840			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.42164			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.55653			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.35623			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90301			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.63726			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68722			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53151			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.10223			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.05768			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.34879			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32825			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.31565			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.31027			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.31001			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.03000	105.07821		8.03000	105.05537			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.66118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond		5.90000	102.44626		5.90000	102.43002			0.00	0	300,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02859			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.70500	118.41099		11.70500	118.37439			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.12591			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.76734			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.82649			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.14000	159.88265		2.14000	159.81840			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.31000	107.27241		8.31000	107.24869			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.43254			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.85955			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.85955			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.94000	108.78890		8.94000	108.76277			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.84087			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.11668			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79659			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.78868			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.82135			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.14000	108.77033		9.14000	110.23057			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.85403			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82140			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.84092			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.34000	108.75214		9.34000	108.72486			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.90623			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86708			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.85397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.10141			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.02202			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.88006			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.15500	137.43168		4.15500	137.36884			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.53000	107.51542		6.53000	107.49665			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.04500	121.81289		8.04500	121.78664			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.48000	128.91652		8.48000	128.88743			0.00	0	8,769,000.00
NRA023	On 31/05/2023	Spot Bond		2.03500	167.12738		2.03500	167.06068			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.07000	130.29751		9.07000	130.26594			0.00	0	4,643,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.84274			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.84713			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.58601			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.24922			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.14639			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29507			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.89066			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.14893			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.01544		100.00000	16.97422			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.33590		100.00000	21.28421			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.31000	108.97797		6.31000	108.95947			0.00	0	4,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.20420		100.00000	10.17948			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.94000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	38.91220		100.00000	38.81794			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.33645			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.41676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.58123			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.84505			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.69870			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29147			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82292			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.37433			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.36755			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41157			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.38973			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.37556			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.43521			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.40818			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.39034			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46132			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42967			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.40756			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.22871			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.26801			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.28569			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.32499			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.49391			0.00	100,000,000	100,000,000.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.53318			0.00	125,000,000	125,000,000.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97827			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.39259			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.08000	107.53876		6.08000	107.52097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	5.52000	95.05719	5.52000	95.04289					0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.81000	39.28075	7.81000	39.27253					0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.08000	114.24885	6.08000	114.22995				171,658,166,080,000.00	28,233,251,000	15,698,992,000.00	
R158	On 15/09/2015	Spot Bond	6.08000	114.24885	6.08000	114.22995					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.98000	89.24565	5.98000	89.23112					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.08000	120.56885	6.08000	120.54890					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.91000	84.30673	5.91000	84.29316					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.02000	123.12760	7.99000	123.37625				69,107,174,068,440.00	8,616,854,622	11,640,233,743.00	
R187P	On 21/12/2026	Spot Bond	7.73000	36.75534	7.73000	36.74772					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.65000	34.44545	7.65000	34.43838					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000	277.38198	1.63000	277.27433				4,756,025,410.00	2,917,807	232,261,000.00	
R201	On 21/12/2014	Spot Bond	4.96000	106.99232	5.15000	106.75240				587,264,000,000.00	118,400,000	1,159,190,000.00	
R202	On 07/12/2033	Spot Bond	2.28000	204.28240	2.28000	204.19951				10,520,916,360.00	4,614,437	1,544,514,835.00	
R2023	On 28/02/2023	Spot Bond	7.68500	101.27299	7.65500	101.45085				14,941,149,825,840.00	1,944,196,464	4,804,187,865.00	
R203	On 15/09/2017	Spot Bond	6.76500	105.61318	6.75500	105.62888				25,828,564,628,130.00	3,817,969,642	5,981,340,302.00	
R2030	On 31/01/2030	Spot Bond	8.57500	95.34502	8.57500	96.50137					0.00	0	60,000,000.00
R2037	On 31/01/2037	Spot Bond	8.94000	97.33723	8.94000	97.31411				12,381,900,000,000.00	1,385,000,000	2,174,236,000.00	
R204	On 21/12/2018	Spot Bond	6.96500	106.85869	6.95500	106.88290				13,396,226,645,165.00	1,923,363,481	4,521,252,903.00	
R2048	On 28/02/2048	Spot Bond	8.98000	98.51401	8.98000	98.49011				6,275,363,279,800.00	698,815,510	2,687,857,255.00	
R206	On 15/01/2014	Spot Bond	5.20000	102.33580	5.24000	102.31058				4,993,040,000,000.00	960,200,000	1,432,260,000.00	
R207	On 15/01/2020	Spot Bond	7.28000	101.54907	7.26000	101.62857				33,609,734,631,200.00	4,616,721,790	5,876,995,710.00	
R208	On 31/03/2021	Spot Bond	7.42500	96.36378	7.40000	96.48272				9,477,493,076,700.00	1,276,430,044	6,954,478,692.00	
R209	On 31/03/2036	Spot Bond	8.79000	75.45280	8.75500	75.70943				60,555,026,701,440.00	6,889,081,536	9,003,223,259.00	
R210	On 31/03/2028	Spot Bond	2.04000	156.82962	2.03500	156.86198				46,311,859,680.00	22,701,892	801,370,723.00	
R211	On 31/01/2017	Spot Bond	0.23000	127.83798	0.23000	127.79324				18,677,059,610.00	81,204,607	271,981,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond		1.49000	130.37732		1.52500	129.98833			49,010,935,050.00	32,893,245	942,455,551.00
R213	On 28/02/2031	Spot Bond		8.61500	86.33880		8.57500	86.63871			19,652,979,088,000.00	2,281,251,200	6,065,694,600.00
R214	On 28/02/2041	Spot Bond		8.93000	75.98071		8.93000	75.96238			60,944,806,823,440.00	6,824,726,408	7,192,495,204.00
R225C	On 15/03/2014	Spot Bond		5.01000	97.90363		5.01000	97.89047			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.12000	95.40261		5.12000	95.38929			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.14000	91.71007		6.14000	91.69475			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.98000	89.24565		5.98000	89.23112			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.90000	86.81849		5.90000	86.80454			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.91000	84.30673		5.91000	84.29316			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.18500	98.98756		5.18500	98.97364			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.20500	96.48328		5.20500	96.46973			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.15500	94.09085		5.15500	94.07777			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.05000	90.38158		6.05000	90.36687			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.92000	87.97140		5.92000	87.95738			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.90000	85.48708		5.90000	85.47350			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.96000	82.88294		5.96000	82.86964			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.73000	78.29433		6.73000	78.28017			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.78000	75.59190		6.78000	75.57813			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.96000	72.51821		6.96000	72.50465			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.94000	70.14987		6.94000	70.13680			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.92000	67.87200		6.92000	67.85939			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.91000	65.64147		6.91000	65.62929			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.22000	62.18972		7.22000	62.17766			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.20000	60.10633		7.20000	60.09472			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.32000	57.50291		7.32000	57.49162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond		7.29000	55.60437		7.29000	55.59349			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.26000	53.78410		7.26000	53.77362			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.23000	52.03849		7.23000	52.02840			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.19000	50.41131		7.19000	50.40158			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.15000	48.85390		7.15000	48.84452			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.93000	43.52367		7.93000	43.51443			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.89000	42.04453		7.89000	42.03564			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.85000	40.63131		7.85000	40.62277			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.81000	39.28075		7.81000	39.27253			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.77000	37.98974		7.77000	37.98183			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.73000	36.75534		7.73000	36.74772			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.69000	35.57478		7.69000	35.56745			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.65000	34.44545		7.65000	34.43838			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61959			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.08835			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94441			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88576			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.90244			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.31716		100.00000	12.28732			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.25121		100.00000	4.24091			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52970			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.51236			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58711			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.15990			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.51685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.84308			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.24884			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.48307			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.52843			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.90317			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.71237			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.21785			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.80812			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.54572			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.07881			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		100.00000	83.62143		100.00000	79.17570			18,300,000,000,000.00	183,000,000	183,000,000.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65034			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	102.04065			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25414			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.16980			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.93316			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.93316			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98083			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.32980			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.36994			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76269			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.60698			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.61974		12.35000	104.58568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65147			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.52055		100.00000	13.48780			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58650			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13033			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.38366			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85830			0.00	4,000,000	1,000,000.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	88.88889		100.00000	88.67470			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.98003			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.58967		100.00000	1.58578			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.80064		100.00000	13.76720			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	105.97799			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.94065			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.70000	111.58950		8.70000	111.56355			0.00	0	2,400,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.83535			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.38000	113.50781		7.38000	113.48547			0.00	0	31,604,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.88454			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.80500	106.35102		8.80500	106.32599			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.53332			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.45527			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.43403			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.58725			0.00	0	45,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.55596			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.38000	107.00297		7.38000	106.98190			0.00	0	13,345,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond		8.55500	99.43098		8.55500	99.40823			0.00	0	4,600,000.00
SBK11	On 09/04/2014	Spot Bond		1.83000	130.16479		1.83000	130.11035			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.54000	111.44417		7.54000	111.42138			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.40000	111.70908		7.40000	111.68666			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.33000	111.84186		7.33000	111.81962			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.15500	100.87409		8.15500	100.85182			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.47500	111.56706		7.47500	111.54444			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.44000	111.63331		7.44000	111.61078			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.40847			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.62909			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36359			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11400			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	94.72147		100.00000	94.47983			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.80500	104.09662		7.80500	104.07460			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06895			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.84233			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.29002			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.30089			0.00	0	6,000,000.00
SBS19	On 23/06/2021	Spot Bond		9.05000	109.17603		9.05000	109.14963			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.64000	106.97728		9.64000	106.94991			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.10539			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21486			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10380			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.81293			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.44500	105.20494		8.44500	105.18130			0.00	0	1,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	8.69000		99.34642		8.69000	99.32346			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.10000		100.59752		9.10000	100.57319			0.00	0	300,000.00
SBS9	On 07/07/2016	Spot Bond	7.26000		113.09929		7.26000	113.07738			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.16000		132.19387		2.16000	265.65883			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.93000		105.58304		0.93000	124.98136			0.00	0	10,500,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.75000			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		5.84512		100.00000	5.83080			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		153.49711		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.50000		109.46446		1.50000	122.74557			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.12309		6.50000	100.10549			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.43988			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.16723			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.58388			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.85500		102.11248		8.85500	102.08831			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.24139			0.00	25,000,000	45,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98245			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.28944			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.26212			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.14110			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.38000		107.15914		7.38000	107.13804			0.00	0	8,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond		8.55500	107.90212		8.55500	101.84719			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.20500	100.70856		8.20500	100.68620			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.97729			0.00	4,000,000	1,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.87831			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.03237			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.88504			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.85500	106.98007		7.85500	106.95755			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.77824			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11343			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.87876			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.08000	94.93550		9.08000	94.91246			0.00	0	24,600,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72370			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25779			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47355			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.00800	88.09136		9.00800	88.07004			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.07000	87.78571		9.07000	87.76433			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.39500	105.30948		6.39500	105.29138			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.52000	95.62799		8.52000	95.60632			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40414			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.93500	101.60641		7.93500	101.58457			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.98000	112.50892		6.98000	112.48759			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.55000	100.92475		2.55000	101.26785			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.90500	102.00570		7.90500	102.78445			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.82264			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.10388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.82449			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.41000	110.05667	9.41000	111.26890			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63419			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.62024			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.38154			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.82504			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.70821			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.70833			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.60749			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.77355			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.47618			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.41946			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.41921			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.40376			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.36164			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.30211			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.25894			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.11341			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.98202			0.00	0	0.00
SY1025		On 23/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.79684			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.64000	111.00730	6.64000	110.98738			0.00	0	15,897,553.00
SZ25		On 30/09/2025	Spot Bond	8.55000	103.57394	8.55000	103.55012			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	61.07095	100.00000	60.93652			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	44.17648	100.00000	44.06947			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	20.90051	100.00000	20.84988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond		6.45000	101.14729		6.45000	101.12991			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.85943			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.11642			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.31028			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77448			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.63815			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.18953			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.33000	105.14143		7.33000	105.12086			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.53626			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.81725			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.89250			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.47592			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.52126			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.76864		7.83000	101.74740			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45099			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50766			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60045			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.45099			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.50766			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.69491		7.16000	101.51625			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.61870			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60964			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.82713			0.00	3,000,000	3,000,000.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.79769			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.68702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.58527			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.18344			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.24285			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.33654		8.73000	101.73394			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.32641			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.48974			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.06826			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51721			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.08731		101.06155	7.06997			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.44192			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.68949			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.64590			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.73652			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.69606			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45138			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.48316			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50586			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.48316			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.50586			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.51721			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46954			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50586			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63071			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.63071			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81227			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.85765			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.80092			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.70811			0.00	3,000,000	3,000,000.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.76477			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.74211			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.25205			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.03000	110.86424		8.03000	110.84039			0.00	0	500,000.00
TL20	On 22/02/2020	Spot Bond		7.43500	96.65288		7.43500	96.60902			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.65500	109.24947		7.65500	109.22716			0.00	0	112,860,000.00
TN20	On 17/09/2020	Spot Bond		8.43000	111.36198		8.43000	111.33659			337,200,000.00	40,000	278,419,783.00
TN23	On 06/11/2023	Spot Bond		8.69500	118.53107		8.69500	118.50366			347,800,000.00	40,000	102,220,000.00
TN25	On 19/08/2025	Spot Bond		9.03000	104.69989		9.03000	104.67477			0.00	0	140,057,000.00
TN27	On 14/11/2027	Spot Bond		9.06500	102.28978		9.06500	102.26514			0.00	0	17,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27284			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.84741			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.16882			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.98580			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.01430			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.01721			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.15773			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.44901			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03119			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03260			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.03343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	100.26806	10.00000	100.24123			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.26138	9.75000	100.23521			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.26156	100.00000	10.23511			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.22859			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.20303			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.20785			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.76471			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.10775			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.48997			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	96.87246			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	96.60455			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.83477			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.63686			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	97.59800			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.37487			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	94.33220			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.34381			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.31184			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.26762			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.03370			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.91267			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.82282			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.79491			0.00	0	0.00
TWC027		On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.71513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC028	On 04/11/2013	Spot Bond	100.00000		93.58974	100.00000	100.00000				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.48438				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.95630				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.26055				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.83049				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.80000		111.27447	8.80000	111.24801				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.19962				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.76658				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.04229				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.09500		104.27126	9.09500	104.24564				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		94.50644	100.00000	94.26657				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		94.61093	100.00000	94.37080				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		94.64576	100.00000	94.40554				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.14018				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.18439				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.09436				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.13478				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.13654				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.15745				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.16239				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	133.12000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.44000		118.98992	6.44000	118.96943				0.00	0	97,100,000.00
WS05	On 01/08/2018	Spot Bond	0.57000		240.77012	0.57000	240.68364				7,980,000,000.00	14,000,000	45,115,000.00
WSP1	On 28/05/2015	Spot Bond	6.48000		107.13408	6.48000	107.11551				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.26000	108.75633		7.26000	108.73525			7,260,000,000.00	1,000,000	86,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.51000	110.02824		7.51000	110.00619			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.88500	108.95913		7.88500	108.93623			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.94000	109.26638		7.94000	109.24326			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.18500	99.28073		5.18500	99.26673			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.03000	90.27125		6.03000	90.25668			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.17500	97.61942		5.17500	97.60591			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.18500	96.36752		5.18500	96.35412			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.96000	88.78943		5.96000	88.77518			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.16500	94.35919		5.16500	94.34612			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.03000	90.25668		6.03000	90.24211			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.90000	66.68803		6.90000	66.67554			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.52972		100.00000	24.48318			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.98389		100.00000	12.95926			0.00	0	0.00
Total for j-Bonds :										523,691,398,000,545.00	0,624,158,490	95 395 309 655.00
Grand Total:										523,691,936,864,800.00	0,624,205,609	95 397 423 129.00