



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/08/2013

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 26/08/2013	Any day expiry	10.19040	10.19040		10.28870	10.28870		14.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,990.40000	1.99040	2,088.70110	2.08870	1,990.400	18.24	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00110	0.00000	0.000	18.24	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,940.40000	1.94040	2,038.70340	2.03870	1,940.400	18.77	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00340	0.00000	0.000	18.77	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,890.40000	1.89040	1,988.70360	1.98870	1,890.400	19.29	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00360	0.00000	0.000	19.29	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	950.40340	0.95040	1,048.70530	1.04871	950.403	28.04	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	0.00340	0.00000	0.00530	0.00001	0.003	28.04	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	900.40460	0.90040	998.70730	0.99871	900.405	27.08	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	0.00460	0.00000	0.00730	0.00001	0.005	27.08	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	890.40500	0.89040	988.70790	0.98871	890.405	26.89	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	0.00500	0.00001	0.00790	0.00001	0.005	26.89	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	880.40530	0.88041	978.70860	0.97871	880.405	26.69	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	0.00530	0.00001	0.00860	0.00001	0.005	26.69	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	680.42270	0.68042	778.74750	0.77875	680.423	22.86	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	0.02270	0.00002	0.04750	0.00005	0.023	22.86	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	590.44780	0.59045	688.80600	0.68881	590.448	21.13	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	0.04780	0.00005	0.10600	0.00011	0.048	21.13	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	490.51830	0.49052	588.96460	0.58896	490.518	19.21	72,757,500.00	7,500
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	0.11830	0.00012	0.26460	0.00026	0.118	19.21	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	351.25140	0.35125	449.74190	0.44974	351.251	17.76	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	0.85140	0.00085	1.04190	0.00104	0.851	17.76	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.19040		10.19040	10.19040	10.28720	10.28720		15.02	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	640.58400	0.64058	737.39450	0.73739	640.584	19.91	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	0.18400	0.00018	0.19450	0.00019	0.184	19.91	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	34.53960	0.03454	80.04710	0.08005	34.540	16.16	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	144.13960	0.14414	92.84710	0.09285	144.140	16.16	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.21920		10.21920	10.31660	10.31660		15.89	463,921,022.40	45,397	667,670.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,919.20000	2.91920	3,016.60260	3.01660	2,919.200	22.25	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00000	0.00000	0.00260	0.00000	0.000	22.25	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,719.25150	1.71925	1,816.67560	1.81668	1,719.251	21.38	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.05150	0.00005	0.07560	0.00008	0.052	21.38	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,519.34330	1.51934	1,616.78590	1.61679	1,519.343	20.40	0	0.00

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 26/09/2013	Any day expiry	9.70	Put	28.93020	0.02893	25.52220	0.02552	28.930	15.31	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	129.90960	0.12991	177.65480	0.17765	129.910	17.25	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	334.80960	0.33481	285.45480	0.28545	334.810	17.25	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.27500	10.27500	10.37260	10.37260		16.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	905.53040	0.90553	999.94400	0.99994	905.530	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	20.53040	0.02053	17.34400	0.01734	20.530	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	896.31560	0.89632	990.61140	0.99061	896.316	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	21.31560	0.02132	18.01140	0.01801	21.316	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	887.12600	0.88713	981.30000	0.98130	887.126	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	22.12600	0.02213	18.70000	0.01870	22.126	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	832.53980	0.83254	925.90690	0.92591	832.540	15.39	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	27.53980	0.02754	23.30690	0.02331	27.540	15.39	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	377.05740	0.37706	449.38370	0.44938	377.057	15.92	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	172.05740	0.17206	146.78370	0.14678	172.057	15.92	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.27960	10.27960	10.37730	10.37730		16.54	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	821.85540	0.82186	914.64330	0.91464	821.855	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	32.25540	0.03226	27.34330	0.02734	32.255	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	812.97240	0.81297	905.59770	0.90560	812.972	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	33.37240	0.03337	28.29770	0.02830	33.372	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	804.12060	0.80412	896.57980	0.89658	804.121	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	34.52060	0.03452	29.27980	0.02928	34.521	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	769.03640	0.76904	860.78680	0.86079	769.036	15.42	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	39.43640	0.03944	33.48680	0.03349	39.436	15.42	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	370.38310	0.37038	440.94070	0.44094	370.383	16.06	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	190.78310	0.19078	163.64070	0.16364	190.783	16.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.28420	10.28420	10.38200	10.38200		16.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,035.08270	2.03508	2,132.88710	2.13289	2,035.083	19.40	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.88270	0.00088	0.88710	0.00089	0.883	19.40	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,985.21750	1.98522	2,083.00630	2.08301	1,985.218	19.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	1.01750	0.00102	1.00630	0.00101	1.018	19.20	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	881.86250	0.88186	975.51700	0.97552	881.863	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	27.66250	0.02766	23.51700	0.02352	27.663	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	872.83560	0.87284	966.34900	0.96635	872.836	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	28.63560	0.02864	24.34900	0.02435	28.636	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	863.83650	0.86384	957.20510	0.95721	863.836	15.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	29.63650	0.02964	25.20510	0.02521	29.637	15.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	732.55990	0.73256	823.27050	0.82327	732.560	15.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	48.35990	0.04836	41.27050	0.04127	48.360	15.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	649.52750	0.64953	737.90070	0.73790	649.528	15.30	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	65.32750	0.06533	55.90070	0.05590	65.328	15.30	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.28570	10.28570	10.38350	10.38350		16.48	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	778.06510	0.77807	869.64500	0.86965	778.065	15.36	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	42.36510	0.04237	36.14500	0.03615	42.365	15.36	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	181.88790	0.18189	225.49960	0.22550	181.888	17.62	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	496.18790	0.49619	441.99960	0.44200	496.188	17.62	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.33070	10.33070	10.42960	10.42960		16.49	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,033.68850	2.03369	2,132.39160	2.13239	2,033.689	18.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.98850	0.00299	2.79160	0.00279	2.989	18.38	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	948.95320	0.94895	1,041.63310	1.04163	948.953	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	48.25320	0.04825	42.03310	0.04203	48.253	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	940.27320	0.94027	1,032.80790	1.03281	940.273	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	49.57320	0.04957	43.20790	0.04321	49.573	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	931.62270	0.93162	1,024.00960	1.02401	931.623	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	50.92270	0.05092	44.40960	0.04441	50.923	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	846.76700	0.84677	937.52640	0.93753	846.767	15.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	66.06700	0.06607	57.92640	0.05793	66.067	15.41	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	725.75000	0.72575	813.52910	0.81353	725.750	15.38	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	681.61890	0.68162	624.16470	0.62416	681.619	18.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	227.90370	0.22790	268.70710	0.26871	227.904	18.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	711.80370	0.71180	653.00710	0.65301	711.804	18.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	193.61040	0.19361	228.85320	0.22885	193.610	18.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	837.51040	0.83751	773.15320	0.77315	837.510	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	158.84660	0.15885	188.55050	0.18855	158.847	19.49	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,002.74660	1.00275	932.85050	0.93285	1,002.747	19.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	137.58040	0.13758	163.69070	0.16369	137.580	20.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,131.48040	1.13148	1,057.99070	1.05799	1,131.480	20.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	119.68740	0.11969	142.64300	0.14264	119.687	20.53	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,263.58740	1.26359	1,186.94300	1.18694	1,263.587	20.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	100.12160	0.10012	119.53220	0.11953	100.122	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,444.02160	1.44402	1,363.83220	1.36383	1,444.022	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	77.85550	0.07786	93.04030	0.09304	77.856	22.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,721.75550	1.72176	1,637.34030	1.63734	1,721.755	22.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	59.53210	0.05953	71.07610	0.07108	59.532	23.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,053.43210	2.05343	1,965.37610	1.96538	2,053.432	23.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	56.03500	0.05604	63.81600	0.06382	56.035	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,199.93500	2.19994	2,108.11600	2.10812	2,199.935	24.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.37190	10.37190	10.47190	10.47190		16.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	906.97090	0.90697	997.40420	0.99740	906.971	15.43	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	85.07090	0.08507	75.50420	0.07550	85.071	15.43	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	874.89950	0.87490	964.47480	0.96447	874.899	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	92.99950	0.09300	82.57480	0.08257	93.000	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	866.96430	0.86696	956.31640	0.95632	866.964	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	95.06430	0.09506	84.41640	0.08442	95.064	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	859.06280	0.85906	948.19010	0.94819	859.063	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	97.16280	0.09716	86.29010	0.08629	97.163	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	248.27060	0.24827	290.29510	0.29030	248.271	18.14	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	716.37060	0.71637	658.39510	0.65840	716.371	18.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.42890	10.42890	10.53050	10.53050		16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	603.55580	0.60356	674.54680	0.67455	603.556	16.01	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	294.65580	0.29466	264.04680	0.26405	294.656	16.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	427.92760	0.42793	484.67070	0.48467	427.928	17.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	509.02760	0.50903	464.17070	0.46417	509.028	17.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	424.23040	0.42423	480.63010	0.48063	424.230	17.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	515.33040	0.51533	470.13010	0.47013	515.330	17.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	420.56650	0.42057	476.62090	0.47662	420.567	17.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	521.66650	0.52167	476.12090	0.47612	521.667	17.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.47480	10.47480	10.55000	10.55000		16.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	732.73980	0.73274	0.00000	0.00000	732.740	15.63	60,600,000.00	6,000	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	257.93980	0.25794	0.00000	0.00000	257.940	15.63	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	468.22650	0.46823	0.00000	0.00000	468.227	17.13	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	563.42650	0.56343	0.00000	0.00000	563.427	17.13	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	464.61320	0.46461	0.00000	0.00000	464.613	17.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	569.81320	0.56981	0.00000	0.00000	569.813	17.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	461.03310	0.46103	0.00000	0.00000	461.033	17.19	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	576.23310	0.57623	0.00000	0.00000	576.233	17.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.47800	10.47800	10.58110	10.58110		16.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,447.98520	1.44799	1,547.18860	1.54719	1,447.985	16.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	59.98520	0.05999	56.08860	0.05609	59.985	16.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,438.93960	1.43894	1,538.08530	1.53809	1,438.940	16.08	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	60.93960	0.06094	56.98530	0.05699	60.940	16.08	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,429.90730	1.42991	1,528.99440	1.52899	1,429.907	16.06	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	61.90730	0.06191	57.89440	0.05789	61.907	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.50630	10.50630	10.61020	10.61020		16.91	23,218,923.00	2,210	42,768.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,813.24550	2.81325	2,916.85010	2.91685	2,813.245	19.10	0.00	0	0.00

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	14.50	Call	68.67510	0.06868	81.77890	0.08178	68.675	27.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,062.37510	4.06238	3,971.57890	3.97158	4,062.375	27.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.50960	10.50960	10.61360	10.61360		16.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,486.20430	1.48620	1,585.62260	1.58562	1,486.204	16.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	66.60430	0.06660	62.02260	0.06202	66.604	16.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,477.21820	1.47722	1,576.57220	1.57657	1,477.218	16.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	67.61820	0.06762	62.97220	0.06297	67.618	16.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,468.24540	1.46825	1,567.53440	1.56753	1,468.245	16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	68.64540	0.06865	63.93440	0.06393	68.645	16.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.62270	10.62270	10.72990	10.72990		17.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	961.93320	0.96193	1,043.71520	1.04372	961.933	15.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	279.23320	0.27923	253.81520	0.25382	279.233	15.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	955.56000	0.95556	1,037.10930	1.03711	955.560	15.59	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	282.86000	0.28286	257.20930	0.25721	282.860	15.59	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	949.21610	0.94922	1,030.52880	1.03053	949.216	15.60	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	286.51610	0.28652	260.62880	0.26063	286.516	15.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.65480	10.65480	10.76280	10.76280		17.09	31,964,400.00	3,000	12,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,243.13620	2.24314	2,348.57000	2.34875	2,243.136	16.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	38.33620	0.03834	35.95000	0.03595	38.336	16.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,963.79300	1.96379	2,066.56720	2.06657	1,963.793	16.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	58.99300	0.05899	53.76720	0.05377	58.993	16.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,738.50870	1.73851	1,839.46820	1.83947	1,738.509	16.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	83.70870	0.08371	76.66820	0.07667	83.709	16.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,563.98540	1.56399	1,663.14140	1.66314	1,563.985	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	109.18540	0.10919	100.34140	0.10034	109.185	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,241.84570	1.24185	1,336.40350	1.33640	1,241.846	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	177.04570	0.17705	163.60350	0.16360	177.046	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,233.95540	1.23396	1,328.36910	1.32837	1,233.955	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	179.15540	0.17916	165.56910	0.16557	179.155	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,226.66540	1.22667	1,320.35080	1.32035	1,226.665	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	181.86540	0.18187	167.55080	0.16755	181.865	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,127.50400	1.12750	1,213.18060	1.21318	1,127.504	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	222.70400	0.22270	200.38060	0.20038	222.704	15.44	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,093.40930	1.09341	1,177.97360	1.17797	1,093.409	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	238.60930	0.23861	215.17360	0.21517	238.609	15.49	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	598.89160	0.59889	652.61260	0.65261	598.892	17.44	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	744.09160	0.74409	689.81260	0.68981	744.092	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	386.06370	0.38606	421.90730	0.42191	386.064	19.31	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,331.26370	1.33126	1,259.10730	1.25911	1,331.264	19.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	331.69630	0.33170	363.10170	0.36310	331.696	20.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,576.89630	1.57690	1,500.30170	1.50030	1,576.896	20.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	287.06300	0.28706	314.16860	0.31417	287.063	20.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,832.26300	1.83226	1,751.36860	1.75137	1,832.263	20.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	250.53430	0.25053	274.00070	0.27400	250.534	21.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,095.73430	2.09573	2,011.20070	2.01120	2,095.734	21.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	217.13890	0.21714	231.22370	0.23122	217.139	22.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,462.33890	2.46234	2,368.42370	2.36842	2,462.339	22.49	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.78010	10.78010	10.89160	10.89160		17.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,117.77990	1.11778	1,197.81250	1.19781	1,117.780	15.67	0.00	0	0.00

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 22/08/2014	Any day expiry	9.99	Put	327.67990		0.32768		296.21250	0.29621	327.680	15.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,111.63040		1.11163		1,191.42800	1.19143	1,111.630	15.68	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	331.53040		0.33153		299.82800	0.29983	331.530	15.68	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,105.50390		1.10550		1,185.06630	1.18507	1,105.504	15.70	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	335.40390		0.33540		303.46630	0.30347	335.404	15.70	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	927.35120		0.92735		995.45090	0.99545	927.351	16.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	477.25120		0.47725		433.85090	0.43385	477.251	16.16	0.00	0	19,352.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	404.06180		0.40406		436.33830	0.43634	404.062	19.98	0.00	0	19,352.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,693.96180		1.69396		1,614.73830	1.61474	1,693.962	19.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.82230		10.82230		10.93410	10.93410		17.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,952.34620		2.95235		3,061.94450	3.06194	2,952.346	17.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	30.04620		0.03005		27.84450	0.02784	30.046	17.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,474.27520		2.47428		2,582.32960	2.58233	2,474.275	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	51.97520		0.05198		48.22960	0.04823	51.975	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,016.30720		2.01631		2,120.17250	2.12017	2,016.307	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	94.00720		0.09401		86.07250	0.08607	94.007	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,225.56330		1.22556		1,308.84160	1.30884	1,225.563	15.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	303.26330		0.30326		274.74160	0.27474	303.263	15.64	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	997.11990		0.99712		1,069.73860	1.06974	997.120	16.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	464.81990		0.46482		425.63860	0.42564	464.820	16.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	992.21560		0.99222		1,064.11280	1.06411	992.216	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	469.91560		0.46992		430.01280	0.43001	469.916	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	987.33840		0.98734		1,058.51590	1.05852	987.338	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	475.03840		0.47504		434.41590	0.43442	475.038	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	724.86330		0.72486		779.76020	0.77976	724.863	17.60	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	852.56330		0.85256		795.66020	0.79566	852.563	17.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	434.50840		0.43451		468.44290	0.46844	434.508	19.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,712.20840		1.71221		1,634.34290	1.63434	1,712.208	19.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	357.24100		0.35724		384.85010	0.38485	357.241	20.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,134.94100		2.13494		2,050.75010	2.05075	2,134.941	20.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	306.23290		0.30623		319.49060	0.31949	306.233	22.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,633.93290		2.63393		2,535.39060	2.53539	2,633.933	22.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.97600		10.97600		11.08860	11.08860		17.77	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,019.98510		3.01999		3,129.88580	3.12989	3,019.985	17.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	43.98510		0.04399		41.28580	0.04129	43.985	17.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,596.50550		2.59651		2,704.50930	2.70451	2,596.505	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	70.50550		0.07051		65.90930	0.06591	70.506	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,550.16200		2.55016		2,657.89880	2.65790	2,550.162	16.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	74.16200		0.07416		69.29880	0.06930	74.162	16.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,503.98050		2.50398		2,611.43920	2.61144	2,503.980	16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	77.98050		0.07798		72.83920	0.07284	77.981	16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,624.03320		1.62403		1,717.47170	1.71747	1,624.033	15.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	248.03320		0.24803		228.87170	0.22887	248.033	15.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,345.90430		1.34590		1,429.88390	1.42988	1,345.904	15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	369.90430		0.36990		341.28390	0.34128	369.904	15.95	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	876.23370		0.87623		936.20780	0.93621	876.234	17.77	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	900.23370		0.90023		847.60780	0.84761	900.234	17.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.61740		11.61740		11.73290	11.73290		18.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,687.47770		2.68748		2,793.03680	2.79304	2,687.478	16.13	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	220.07770		0.22008		210.13680	0.21014	220.078	16.13	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,646.26960		2.64627		2,752.93980	2.75294	2,646.270	16.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	228.86960		0.22887		220.03980	0.22004	228.870	16.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,605.31880		2.60532		2,713.16480	2.71316	2,605.319	16.07	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	237.91880		0.23792		230.26480	0.23026	237.919	16.07	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.21920		10.21920		10.31660	10.31660		15.89	102,192.00	10	703.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	132,957.40650		1.32957		142,703.44140	1.42703	132,957.407	19.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.89	Put	37.40650	0.00037	43.44140	0.00043	37.407	19.47	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.90	Call	131,959.32920	1.31959	141,705.41730	1.41705	131,959.329	19.43	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.90	Put	39.32920	0.00039	45.41730	0.00045	39.329	19.43	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.91	Call	130,961.34670	1.30961	140,707.48220	1.40707	130,961.347	19.38	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.91	Put	41.34670	0.00041	47.48220	0.00047	41.347	19.38	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	9.60	Call	62,960.61460	0.62961	72,645.44610	0.72645	62,960.615	15.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	9.60	Put	1,040.61460	0.01041	985.44610	0.00985	1,040.615	15.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	10.35	Call	11,809.94800	0.11810	16,965.11760	0.16965	11,809.948	16.71	0.00	0	200.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	10.35	Put	24,889.94800	0.24890	20,305.11760	0.20305	24,889.948	16.71	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future			10.35610	10.35610		10.45570		16.67	103,561.00	10	27.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Put	6,830.15970	0.06830	6,006.73390	0.06007	6,830.160	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Call	93,440.15970	0.93440	102,576.73390	1.02577	93,440.160	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.50	Put	6,996.01780	0.06996	6,155.64550	0.06156	6,996.018	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.50	Call	92,606.01780	0.92606	101,725.64550	1.01726	92,606.018	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.51	Call	91,774.81460	0.91775	100,877.38080	1.00877	91,774.815	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.51	Put	7,164.81460	0.07165	6,307.38080	0.06307	7,164.815	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.25	Call	42,932.75930	0.42933	49,404.64500	0.49405	42,932.759	16.43	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.25	Put	32,322.75930	0.32323	28,834.64500	0.28835	32,322.759	16.43	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Call	38,422.86080	0.38423	44,511.59410	0.44512	38,422.861	16.67	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Put	37,812.86080	0.37813	33,941.59410	0.33942	37,812.861	16.67	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Call	22,551.85120	0.22552	26,599.21020	0.26599	22,551.851	18.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Put	71,941.85120	0.71942	66,029.21020	0.66029	71,941.851	18.27	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future			10.50630	10.50630	10.61020	10.61020		16.91	262,657.50	25	25.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Call	53,899.32930	0.53899	59,912.40990	0.59912	53,899.329	16.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Put	52,269.32930	0.52269	47,892.40990	0.47892	52,269.329	16.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Call	53,501.02820	0.53501	59,481.36200	0.59481	53,501.028	16.91	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Put	52,871.02820	0.52871	48,461.36200	0.48461	52,871.028	16.91	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Call	53,109.56310	0.53110	59,053.14140	0.59053	53,109.563	16.93	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Put	53,479.56310	0.53480	49,033.14140	0.49033	53,479.563	16.93	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future			15.93040	15.93040	16.06320	16.06320		16.37	72,196,572.80	4,532	40,828.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.74	Call	1,203.53580	1.20354	1,334.72760	1.33473	1,203.536	17.91	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.74	Put	13.13580	0.01314	11.52760	0.01153	13.136	17.91	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.75	Call	1,193.77070	1.19377	1,324.91420	1.32491	1,193.771	17.84	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.75	Put	13.37070	0.01337	11.71420	0.01171	13.371	17.84	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.76	Call	1,184.01050	1.18401	1,315.10470	1.31510	1,184.011	17.78	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.76	Put	13.61050	0.01361	11.90470	0.01190	13.610	17.78	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future			16.13320	16.13320	16.26920	16.26920		16.24	19,472,772.40	1,207	8,217.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Call	1,366.75570	1.36676	1,483.11470	1.48311	1,366.756	15.41	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Put	123.55570	0.12356	103.91470	0.10391	123.556	15.41	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Call	1,358.72710	1.35873	1,474.82120	1.47482	1,358.727	15.42	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Put	125.52710	0.12553	105.62120	0.10562	125.527	15.42	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Call	1,350.72140	1.35072	1,466.55040	1.46655	1,350.721	15.42	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Put	127.52140	0.12752	107.35040	0.10735	127.521	15.42	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future			16.35760	16.35760	16.50010	16.50010		16.28	23,882,096.00	1,460	1,581.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	30.98850	0.03099	29.93730	0.02994	30.988	18.22	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	3,538.58850	3.53859	3,680.03730	3.68004	3,538.588	18.22	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	3,391.24060	3.39124	3,532.48700	3.53249	3,391.241	17.76	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	33.64060	0.03364	32.38700	0.03239	33.641	17.76	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	2,220.13520	2.22014	2,353.38800	2.35339	2,220.135	15.92	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	112.53520	0.11254	103.28800	0.10329	112.535	15.92	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	2,184.37060	2.18437	2,317.36110	2.31736	2,184.371	15.86	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	116.77060	0.11677	107.26110	0.10726	116.771	15.86	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	2,175.45190	2.17545	2,308.37510	2.30838	2,175.452	15.85	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	117.85190	0.11785	108.27510	0.10828	117.852	15.85	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	2,166.53970	2.16654	2,299.39750	2.29940	2,166.540	15.84	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	118.93970	0.11894	109.29750	0.10930	118.940	15.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	141.41230		0.14141		130.40350	0.13040	141.412	15.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,999.01230		1.99901	2,130.50350	2.13050	1,999.012		15.57	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.58010		16.58010	16.72950	16.72950			16.64	1,658,010.00	100	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,233.13640		1.23314	1,321.82890	1.32183	1,233.136		16.09	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	693.03640		0.69304	632.32890	0.63233	693.036		16.09	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,228.08820		1.22809	1,316.50590	1.31651	1,228.088		16.10	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	697.98820		0.69799	637.00590	0.63701	697.988		16.10	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,223.05850		1.22306	1,311.20150	1.31120	1,223.059		16.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	702.95850		0.70296	641.70150	0.64170	702.959		16.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10373		0.10373	0.10455	0.10455			16.35	0.00	0	241.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,373.99090		0.01374	1,455.75750	0.01456	1,373.991		21.63	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.89090		0.00001	0.55750	0.00001	0.891		21.63	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	418.11220		0.00418	481.99490	0.00482	418.112		16.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	45.01220		0.00045	26.79490	0.00027	45.012		16.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	33.05160		0.00033	39.85810	0.00040	33.052		19.76	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	659.95160		0.00660	584.65810	0.00585	659.952		19.76	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10518		0.10518	0.10602	0.10602			16.85	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	16.47790		0.00016	13.64520	0.00014	16.478		16.58	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,534.07790		0.01534	1,615.34520	0.01615	1,534.078		16.58	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	695.06610		0.00695	758.42970	0.00758	695.066		16.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	177.46610		0.00177	156.72970	0.00157	177.466		16.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	255.47370		0.00255	286.59640	0.00287	255.474		19.22	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	737.87370		0.00738	684.89640	0.00685	737.874		19.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.69740		13.69740	13.76380	13.76380			14.87	97,265,237.40	7,101	69,406.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,397.46510		2.39747	2,463.89020	2.46389	2,397.465		22.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.06510		0.00007	0.09020	0.00009	0.065		22.17	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.13700		0.00014	0.18650	0.00019	0.137		21.44	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,197.53700		2.19754	2,263.98650	2.26399	2,197.537		21.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,147.56480		2.14756	2,214.02320	2.21402	2,147.565		21.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.16480		0.00016	0.22320	0.00022	0.165		21.25	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,708.22110		1.70822	1,774.85290	1.77485	1,708.221		19.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.82110		0.00082	1.05290	0.00105	0.821		19.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,698.25120		1.69825	1,764.88990	1.76489	1,698.251		19.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.85120		0.00085	1.08990	0.00109	0.851		19.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,688.28240		1.68828	1,754.92810	1.75493	1,688.282		19.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	0.88240		0.00088	1.12810	0.00113	0.882		19.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	1.01860		0.00102	1.29460	0.00129	1.019		19.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,648.41860		1.64842	1,715.09460	1.71509	1,648.419		19.42	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,598.61810		1.59862	1,665.33650	1.66534	1,598.618		19.24	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	1.21810		0.00122	1.53650	0.00154	1.218		19.24	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,449.47460		1.44947	1,516.35440	1.51635	1,449.475		18.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2.07460		0.00207	2.55440	0.00255	2.075		18.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	2.94690		0.00295	3.56700	0.00357	2.947		18.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,350.34690		1.35035	1,417.36700	1.41737	1,350.347		18.32	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,152.18080		1.15218	1,219.75810	1.21976	1,152.181		17.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	4.78080		0.00478	5.95810	0.00596	4.781		17.01	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	857.82770		0.85783	926.19590	0.92620	857.828		15.05	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	10.42770		0.01043	12.39590	0.01240	10.428		15.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	25.86560		0.02587	26.06440	0.02606	25.866		14.18	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	623.26560		0.62327	689.86440	0.68986	623.266		14.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	166.98160		0.16698	212.26770	0.21227	166.982		15.24	0.00	0	24,712.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	269.58160		0.26958	248.46770	0.24847	269.582		15.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	33.22110		0.03322	49.19740	0.04920	33.221		17.88	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	835.82110		0.83582	785.39740	0.78540	835.821		17.88	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 21/11/2013	Any day expiry			12.07570		12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	410.94400		0.41094		412.60860	0.41261	410.944	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	225.24400		0.22524		226.90860	0.22691	225.244	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	405.39860		0.40540		407.07040	0.40707	405.399	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	229.69860		0.22970		231.37040	0.23137	229.699	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	399.90800		0.39991		401.58670	0.40159	399.908	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	234.20800		0.23421		235.88670	0.23589	234.208	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.88570		13.88570		13.95420	13.95420		15.81	54,154,230.00	3,900	36,096.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,696.19290		2.69619		2,764.96030	2.76496	2,696.193	19.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	10.49290		0.01049		10.76030	0.01076	10.493	19.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,456.69530		2.45670		2,525.57930	2.52558	2,456.695	18.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	13.99530		0.01400		14.37930	0.01438	13.995	18.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,407.55420		2.40755		2,476.46570	2.47647	2,407.554	18.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	14.85420		0.01485		15.26570	0.01527	14.854	18.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,358.46760		2.35847		2,427.40740	2.42741	2,358.468	18.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	15.76760		0.01577		16.20740	0.01621	15.768	18.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,436.58430		1.43658		1,506.14640	1.50615	1,436.584	14.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	50.88430		0.05088		51.94640	0.05195	50.884	14.79	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,348.18000		1.34818		1,415.36270	1.41536	1,348.180	14.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	62.48000		0.06248		61.16270	0.06116	62.480	14.79	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	940.24720		0.94025		1,004.29560	1.00430	940.247	14.78	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	154.54720		0.15455		150.09560	0.15010	154.547	14.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.09150		14.09150		14.16530	14.16530		15.81	36,215,155.00	2,570	7,297.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,707.56550		1.70757		1,780.83600	1.78084	1,707.565	14.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	106.06550		0.10607		105.53600	0.10554	106.065	14.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,698.84220		1.69884		1,772.13630	1.77214	1,698.842	14.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	107.34220		0.10734		106.83630	0.10684	107.342	14.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	108.63190		0.10863		108.14970	0.10815	108.632	14.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,690.13190		1.69013		1,763.44970	1.76345	1,690.132	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.29540		14.29540		14.37370	14.37370		16.02	1,429,540.00	100	100.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,046.14500		1.04615		1,111.57490	1.11157	1,046.145	15.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	540.74500		0.54075		527.87490	0.52787	540.745	15.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,041.10410		1.04110		1,106.40480	1.10640	1,041.104	15.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	545.70410		0.54570		532.70480	0.53270	545.704	15.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,036.08160		1.03608		1,101.25270	1.10125	1,036.082	15.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	550.68160		0.55068		537.55270	0.53755	550.682	15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.73820		14.73820		14.82190	14.82190		16.38	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,602.31580		1.60232		1,670.12850	1.67013	1,602.316	15.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	554.11580		0.55412		538.22850	0.53823	554.116	15.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	558.24220		0.55824		542.26810	0.54227	558.242	15.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,596.44220		1.59644		1,664.16810	1.66417	1,596.442	15.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,590.58610		1.59059		1,658.22510	1.65823	1,590.586	15.35	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	562.38610		0.56239		546.32510	0.54633	562.386	15.35	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.12704		107.12704		107.14643	107.14643			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	3,862.96000		3.86296		3,843.57000	3.84357	3,862.960		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	3,872.96000		3.87296		3,853.57000	3.85357	3,872.960		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	3,882.96000		3.88296		3,863.57000	3.86357	3,882.960		0.00	0	0.00
2038	On 07/11/2013	Bond Future			103.05972		103.05972		102.88646	102.88646			0.00	0	0.00
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	6,930.28000		6.93028		7,103.54000	7.10354	6,930.280		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future	110.00	Put	6,940.28000	6.94028	7,113.54000	7.11354	6,940.280		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	6,950.28000	6.95028	7,123.54000	7.12354	6,950.280		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.21354	105.21354	105.23099	105.23099			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,776.46000	4.77646	4,759.01000	4.75901	4,776.460		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,786.46000	4.78646	4,769.01000	4.76901	4,786.460		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,796.46000	4.79646	4,779.01000	4.77901	4,796.460		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			401.44800	401.44800	399.21000	399.21000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			406.71500	406.71500	404.44800	404.44800			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			470.38700	470.38700	465.43700	465.43700			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			476.55900	476.55900	471.54400	471.54400			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			423.30600	423.30600	419.03300	419.03300			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			428.85900	428.85900	424.53100	424.53100			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22390	9.22390	9.29830	9.29830		11.73	47,041,890.00	5,100	8,192.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	725.44930	0.72545	799.46810	0.79947	725.449	14.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	1.54930	0.00155	1.16810	0.00117	1.549	14.42	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	9.77050	0.00977	5.83620	0.00584	9.770	12.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	433.67050	0.43367	504.13620	0.50414	433.671	12.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	351.86230	0.35186	418.78290	0.41878	351.862	12.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	17.96230	0.01796	10.48290	0.01048	17.962	12.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	343.06020	0.34306	409.60150	0.40960	343.060	12.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	19.16020	0.01916	11.30150	0.01130	19.160	12.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	334.32470	0.33432	400.47270	0.40047	334.325	12.44	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	20.42470	0.02042	12.17270	0.01217	20.425	12.44	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	78.10350	0.07810	114.33130	0.11433	78.104	11.83	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	154.20350	0.15420	116.03130	0.11603	154.204	11.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.91780	0.00092	1.75980	0.00176	0.918	17.34	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,077.01780	1.07702	1,003.45980	1.00346	1,077.018	17.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.29260	9.29260	9.36750	9.36750		11.94	20,629,572.00	2,220	11,090.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,007.75530	1.00776	1,081.17630	1.08118	1,007.755	12.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	15.15530	0.01516	13.67630	0.01368	15.155	12.88	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	730.08970	0.73009	798.58800	0.79859	730.090	12.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	37.48970	0.03749	31.08800	0.03109	37.490	12.17	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	241.58870	0.24159	281.35290	0.28135	241.589	11.94	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	248.98870	0.24899	213.85290	0.21385	248.989	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	178.33360	0.17833	209.02880	0.20903	178.334	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	345.73360	0.34573	301.52880	0.30153	345.734	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	174.88770	0.17489	205.12950	0.20513	174.888	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	352.28770	0.35229	307.62950	0.30763	352.288	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	171.50020	0.17150	201.29010	0.20129	171.500	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	358.90020	0.35890	313.79010	0.31379	358.900	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	135.02180	0.13502	159.70100	0.15970	135.022	12.48	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	442.42180	0.44242	392.20100	0.39220	442.422	12.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	27.85190	0.02785	33.94610	0.03395	27.852	13.45	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,035.25190	1.03525	966.44610	0.96645	1,035.252	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	18.40780	0.01841			21.99650	0.02200	18.408	14.76	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,325.80780	1.32581		1,254.49650	1.25450	1,325.808		14.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.37260	9.37260		9.45040	9.45040			12.10	4,733,163.00	505	3,845.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	290.03630	0.29004		325.79350	0.32579	290.036		12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	407.43630	0.40744		365.39350	0.36539	407.436		12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	286.16980	0.28617		321.56370	0.32156	286.170		12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	413.56980	0.41357		371.16370	0.37116	413.570		12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	419.74730	0.41975		376.97660	0.37698	419.747		12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	282.34730	0.28235		317.37660	0.31738	282.347		12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.45430	9.45430		9.53400	9.53400			12.23	472,715.00	50	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	256.96290	0.25696		285.24150	0.28524	256.963		12.74	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	692.66290	0.69266		641.24150	0.64124	692.663		12.74	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	254.09560	0.25410		282.11690	0.28212	254.096		12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	699.79560	0.69980		648.11690	0.64812	699.796		12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	251.36270	0.25136		279.02010	0.27902	251.363		12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	707.06270	0.70706		655.02010	0.65502	707.063		12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.95200	9.95200		10.01470	10.01470			13.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,769.67680	2.76968		2,830.58420	2.83058	2,769.677		14.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	67.67680	0.06768		65.88420	0.06588	67.677		14.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,723.38810	2.72339		2,784.14230	2.78414	2,723.388		14.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	71.38810	0.07139		69.44230	0.06944	71.388		14.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	75.26750	0.07527		73.15580	0.07316	75.268		14.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,677.26750	2.67727		2,737.85580	2.73786	2,677.268		14.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.70880	9.70880		9.81250	9.81250			13.94	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	625.00620	0.62501		726.49020	0.72649	625.006		14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	6.20620	0.00621		3.99020	0.00399	6.206		14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	615.29010	0.61529		716.67160	0.71667	615.290		14.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	6.49010	0.00649		4.17160	0.00417	6.490		14.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	605.58740	0.60559		706.86150	0.70686	605.587		14.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	6.78740	0.00679		4.36150	0.00436	6.787		14.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.81720	9.81720		9.92290	9.92290			15.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	284.17730	0.28418		339.10020	0.33910	284.177		15.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	406.97730	0.40698		356.20020	0.35620	406.977		15.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	280.41010	0.28041		334.84500	0.33484	280.410		15.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	413.21010	0.41321		361.94500	0.36194	413.210		15.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	276.68470	0.27668		330.63550	0.33064	276.685		15.72	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	419.48470	0.41948		367.73550	0.36774	419.485		15.72	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			228.36300	228.36300		-288.54070	-288.54070				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			517.13010	517.13010		555.19870	555.19870				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			651.56000	651.56000		734.54820	734.54820				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			503.55440	503.55440		543.75250	543.75250				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			190.28560	190.28560		208.07650	208.07650				0.00	0	5,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550	106.44550		106.44550	106.44550				0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			135.81300	135.81300		203.50220	203.50220				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			11.82020	11.82020		12.96310	12.96310				0.00	0	5,000.00

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 CAEP	On 30/08/2013	Can-Do Future		0.00000	0.00000		0.00000	0.00000			0.00	0	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future		10,000.00000	10,000.00000		10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CAES	On 17/09/2013	Can-Do Future		10,000.00030	10,000.00030		10,000.00030	10,000.00030			0.00	0	20.00
CF CANDO CAET	On 17/09/2013	Can-Do Future		4,441.05770	4,441.05770		6,097.24760	6,097.24760			1,110,000.00	20	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future		39.64440	39.64440		41.14680	41.14680			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future		44.96340	44.96340		40.90030	40.90030			552,960.00	12,000	12,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future		2,131.55920	2,131.55920		2,860.56090	2,860.56090			0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future		11.11820	11.11820		11.15750	11.15750		15.92	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,279.85940	1.27986	1,320.18140	1.32018	1,279.859	20.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	1.65940	0.00166	2.68140	0.00268	1.659	20.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,269.98020	1.26998	1,310.28650	1.31029	1,269.980	20.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	1.78020	0.00178	2.78650	0.00279	1.780	20.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,260.10840	1.26011	1,300.39560	1.30040	1,260.108	20.24	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	1.90840	0.00191	2.89560	0.00290	1.908	20.24	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future		11.27630	11.27630		11.31730	11.31730		15.43	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	654.08460	0.65408	683.78850	0.68379	654.085	14.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	167.78460	0.16778	156.48850	0.15649	167.785	14.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	647.50650	0.64751	677.02620	0.67703	647.507	14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	171.20650	0.17121	159.72620	0.15973	171.207	14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	640.97030	0.64097	670.30720	0.67031	640.970	14.80	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	174.67030	0.17467	163.00720	0.16301	174.670	14.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future		1.67020	1.67020		1.68510	1.68510		16.21	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,803.17070	0.18032	1,952.19890	0.19522	1,803.171	17.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	1.17070	0.00012	1.19890	0.00012	1.171	17.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,703.55320	0.17036	1,852.56500	0.18526	1,703.553	17.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	1.55320	0.00016	1.56500	0.00016	1.553	17.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,604.06350	0.16041	1,753.04470	0.17530	1,604.064	16.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	2.06350	0.00021	2.04470	0.00020	2.063	16.65	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future		1.68370	1.68370		1.69840	1.69840		16.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	771.75540	0.07718	877.87600	0.08779	771.755	15.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	434.75540	0.04348	393.87600	0.03939	434.755	15.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	718.71370	0.07187	821.01280	0.08210	718.714	16.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	481.71370	0.04817	437.01280	0.04370	481.714	16.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	668.43520	0.06684	766.83610	0.07668	668.435	16.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	531.43520	0.05314	482.83610	0.04828	531.435	16.13	0.00	0	0.00
EL28	On 07/11/2013	Bond Future		107.95630	107.95630		107.97446	107.97446			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,033.70000	2.03370	2,015.54000	2.01554	2,033.700		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,043.70000	2.04370	2,025.54000	2.02554	2,043.700		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,053.70000	2.05370	2,035.54000	2.03554	2,053.700		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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			9.95104		80.13779		10.15310	78.71337			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	11,626.45000		11.62645	13,050.87000	13.05087	13.05087	11,626.450		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	11,538.17000		11.53817	12,962.59000	12.96259	12.96259	11,538.170		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	11,450.02000		11.45002	12,874.44000	12.87444	12.87444	11,450.020		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.08252		81.18928		10.29171	79.74614			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	3,946.89000		3.94689	5,390.03000	5.39003	5.39003	3,946.890		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	3,871.36000		3.87136	5,314.50000	5.31450	5.31450	3,871.360		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,795.94000		3.79594	5,239.08000	5.23908	5.23908	3,795.940		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			422.92100		422.92100		418.82300	418.82300			0.00	0	107.00
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	230,690.00000		23.06900	71,670.00000	27.16700	27.16700	230,690.000		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	230,790.00000		23.07900	71,770.00000	27.17700	27.17700	230,790.000		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	230,890.00000		23.08900	71,870.00000	27.18700	27.18700	230,890.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			428.47000		428.47000		424.31800	424.31800			0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	115,200.00000		11.52000	156,720.00000	15.67200	15.67200	115,200.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	115,300.00000		11.53000	156,820.00000	15.68200	15.68200	115,300.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	115,400.00000		11.54000	156,920.00000	15.69200	15.69200	115,400.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			434.23800		434.23800		430.03000	430.03000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	77,520.00000		7.75200	119,600.00000	11.96000	11.96000	77,520.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	77,620.00000		7.76200	119,700.00000	11.97000	11.97000	77,620.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	77,720.00000		7.77200	119,800.00000	11.98000	11.98000	77,720.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			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			192.45300		192.45300		192.43800	192.43800			0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			195.00100		195.00100		194.98700	194.98700			0.00	0	166.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ILBI	On 07/11/2013		Index Future	520.49000	520.49000		524.36800	524.36800			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	527.52800	527.52800		531.45900	531.45900			0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.22000	94.78000		5.20000	94.80000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.27000	94.73000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.30000	94.70000		5.32000	94.68000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.47000	94.53000		5.56000	94.44000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.59000	94.41000		5.67000	94.33000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.81000	94.19000		5.88000	94.12000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	6.00000	94.00000		6.09000	93.91000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.38000	93.62000		6.46000	93.54000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.72000	93.28000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	7.04000	92.96000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.36000	92.64000		7.51000	92.49000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.63000	92.37000		7.76000	92.24000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.96740	7.96740		8.07640	8.07640		11.85	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	383.49040	0.38349		490.82930	0.49083	383.490	12.10	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	6.09040	0.00609		4.42930	0.00443	6.090	12.10	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	373.85640	0.37386		481.08020	0.48108	373.856	11.99	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	6.45640	0.00646		4.68020	0.00468	6.456	11.99	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	364.51670	0.36452		471.34640	0.47135	364.517	11.98	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	7.11670	0.00712		4.94640	0.00495	7.117	11.98	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.03550	8.03550		8.14660	8.14660		11.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	168.65080	0.16865		222.00450	0.22200	168.651	12.14	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	273.15080	0.27315		215.40450	0.21540	273.151	12.14	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	165.11620	0.16512		217.13630	0.21714	165.116	12.17	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	279.61620	0.27962		220.53630	0.22054	279.616	12.17	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	161.65050	0.16165		212.91180	0.21291	161.650	12.20	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	286.15050	0.28615		226.31180	0.22631	286.150	12.20	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.66910	9.66910	0.10341	9.59470	9.59470		16.93	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	429.14950	0.04291	0.10341	251.87800	0.02519	429.149	16.54	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	4,138.14950	0.41381	0.10341	4,704.87800	0.47049	4,138.150	16.54	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	410.62010	0.04106	0.10341	239.01720	0.02390	410.620	16.53	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	4,219.62010	0.42196	0.10341	4,792.01720	0.47920	4,219.620	16.53	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	392.72500	0.03927	0.10341	229.22090	0.02292	392.725	16.52	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	4,301.72500	0.43017	0.10341	4,882.22090	0.48822	4,301.725	16.52	0.00	0	0.00
R023	On 07/11/2013		Bond Future	8.29119	98.08334		8.49406	96.82545			15,497,167.72	158	11,802.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	12,158.79000	12.15879		13,416.68000	13.41668	12,158.790		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 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	12,086.06000		12.08606	13,343.95000	13.34395	12,086.060			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	12,013.38000		12.01338	13,271.27000	13.27127	12,013.380			0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.41177		99.37020	8.62316	98.09588				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	3,559.01000		3.55901	4,833.33000	4.83333	3,559.010			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	3,495.33000		3.49533	4,769.65000	4.76965	3,495.330			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,431.69000		3.43169	4,706.01000	4.70601	3,431.690			0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.48659		114.12056	6.64104	113.83598			2.96	0.00	0	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	103.17000		0.10317	71.59000	0.07159	103.170		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,774.43000		1.77443	2,027.43000	2.02743	1,774.430		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	105.83000		0.10583	73.56000	0.07356	105.830		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,758.27000		1.75827	2,010.58000	2.01058	1,758.270		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	108.53000		0.10853	75.57000	0.07557	108.530		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,742.15000		1.74215	1,993.77000	1.99377	1,742.150		2.89	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.70597		115.61789	6.88803	115.32961			2.75	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	249.63000		0.24963	195.72000	0.19572	249.630		2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,958.49000		1.95849	2,192.86000	2.19286	1,958.490		2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	252.99000		0.25299	198.49000	0.19849	252.990		2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,945.65000		1.94565	2,179.43000	2.17943	1,945.650		2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	256.39000		0.25639	201.30000	0.20130	256.390		2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,932.86000		1.93286	2,166.05000	2.16605	1,932.860		2.68	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.96221		110.36592	7.18152	110.07385			2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	106.20000		0.10620	77.73000	0.07773	106.200		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,507.84000		2.50784	2,771.44000	2.77144	2,507.840		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,495.60000		2.49560	2,758.85000	2.75885	2,495.600		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	107.72000		0.10772	78.90000	0.07890	107.720		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	109.25000		0.10925	80.08000	0.08008	109.250		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,483.37000		2.48337	2,746.27000	2.74627	2,483.370		2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.32029		111.86076	7.59421	111.56474			2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	646.07000		0.64607	536.97000	0.53697	646.070		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,277.25000		1.27725	1,464.17000	1.46417	1,277.250		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	650.33000		0.65033	540.71000	0.54071	650.330		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,270.59000		1.27059	1,456.99000	1.45699	1,270.590		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	654.60000		0.65460	544.46000	0.54446	654.600		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,263.94000		1.26394	1,449.82000	1.44982	1,263.940		2.12	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			8.58071		119.04336	8.74175	117.67219			15.46	0.00	0	56,676.00
R186	On 07/11/2013	Bond Future	6.50	Call	38.20000		0.03820	24.44000	0.02444	38.200		15.16	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,040.33000		20.04033	21,397.74000	21.39774	20,040.330		15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	81.61000		0.08161	53.82000	0.05382	81.610		15.16	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,437.33000		17.43733	18,780.71000	18.78071	17,437.330		15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,406.88000		1.40688	1,072.19000	1.07219	1,406.880		15.24	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,549.62000		6.54962	7,586.10000	7.58610	6,549.620		15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,649.77000		5.64977	6,619.21000	6.61921	5,649.770		15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,775.96000		1.77596	1,374.23000	1.37423	1,775.960		15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,804.66000		1.80466	1,397.92000	1.39792	1,804.660		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
R186	On 07/11/2013	Bond Future	8.15	Put	5,588.55000		5.58855	6,552.98000	6.55298	5,588.550		15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,833.66000		1.83366	1,421.90000	1.42190	1,833.660		15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,527.73000		5.52773	6,487.14000	6.48714	5,527.730		15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,998.24000		4.99824	5,911.48000	5.91148	4,998.240		15.31	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,108.31000		2.10831	1,650.38000	1.65038	2,108.310		15.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,007.71000		3.00771	2,414.21000	2.41421	3,007.710		15.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,703.72000		3.70372	4,481.39000	4.48139	3,703.720		15.39	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,099.19000		4.09919	3,366.69000	3.36669	4,099.190		15.46	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,658.40000		2.65840	3,297.07000	3.29707	2,658.400		15.46	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,379.03000		5.37903	4,513.33000	4.51333	5,379.030		15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,856.87000		1.85687	2,362.34000	2.36234	1,856.870		15.58	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.69152	115.31599		8.85856	113.92688			15.68	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,852.40000		1.85240	1,518.48000	1.51848	1,852.400		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,243.18000		10.24318	11,298.37000	11.29837	10,243.180		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,874.14000		1.87414	1,537.11000	1.53711	1,874.140		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,172.32000		10.17232	11,224.40000	11.22440	10,172.320		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,896.84000		1.89684	1,556.62000	1.55662	1,896.840		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,102.51000		10.10251	11,151.40000	11.15140	10,102.510		15.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.80396	116.86864		8.97733	115.46093			15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,347.60000		1.34760	1,119.29000	1.11929	1,347.600		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,702.47000		16.70247	17,881.87000	17.88187	16,702.470		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,362.15000		1.36215	1,131.80000	1.13180	1,362.150		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,619.28000		16.61928	17,796.64000	17.79664	16,619.280		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,536.31000		16.53631	17,711.63000	17.71163	16,536.310		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,376.81000		1.37681	1,144.42000	1.14442	1,376.810		14.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.91951	113.16093		9.09951	111.73415			15.22	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,496.11000		4.49611	3,946.26000	3.94626	4,496.110		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,694.11000		9.69411	10,571.04000	10.57104	9,694.110		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,527.49000		4.52749	3,974.92000	3.97492	4,527.490		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,640.31000		9.64031	10,514.52000	10.51452	9,640.310		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,559.00000		4.55900	4,003.71000	4.00371	4,559.000		15.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,586.72000		9.58672	10,458.21000	10.45821	9,586.720		15.04	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			274.88184	274.88184		276.06426	276.06426				824,645.52	3	2,100.00
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	5,108.16000	5.10816		3,925.74000	3.92574	5,108.160			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	5,118.16000	5.11816		3,935.74000	3.93574	5,118.160			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	5,128.16000	5.12816		3,945.74000	3.94574	5,128.160			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.45850	106.92116		5.59125	106.77677				0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	87.23000	0.08723		64.14000	0.06414	87.230			0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	818.85000	0.81885		940.15000	0.94015	818.850			0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	89.47000	0.08947		65.89000	0.06589	89.470			0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	810.09000	0.81009		930.90000	0.93090	810.090			0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	91.74000	0.09174		67.68000	0.06768	91.740			0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	801.36000	0.80136		921.69000	0.92169	801.360			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future			5.50806		103.91627		5.68112	103.77004		1.46	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	303.51000		0.30351		248.18000	0.24818	303.510	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	530.68000		0.53068		621.58000	0.62158	530.680	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	307.00000		0.30700		251.21000	0.25121	307.000	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	525.68000		0.52568		616.12000	0.61612	525.680	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	310.53000		0.31053		254.27000	0.25427	310.530	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	520.72000		0.52072		610.69000	0.61069	520.720	1.45	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.54472		105.31545		5.79152	105.16732		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	93.12000		0.09312		63.15000	0.06315	93.120	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	578.86000		0.57886		697.02000	0.69702	578.860	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	574.23000		0.57423		692.02000	0.69202	574.230	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	94.55000		0.09455		64.21000	0.06421	94.550	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	96.00000		0.09600		65.28000	0.06528	96.000	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	569.62000		0.56962		687.03000	0.68703	569.620	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.55986		102.33299		5.97739	102.18287		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	261.34000		0.26134		199.74000	0.19974	261.340	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	358.61000		0.35861		447.13000	0.44713	358.610	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	262.96000		0.26296		201.09000	0.20109	262.960	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	356.62000		0.35662		444.87000	0.44487	356.620	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	264.59000		0.26459		202.44000	0.20244	264.590	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	354.65000		0.35465		442.62000	0.44262	354.650	0.77	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			200.54825		200.54825		199.68573	199.68573			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	8,441.75000		8.44175		9,304.27000	9.30427	8,441.750		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	8,451.75000		8.45175		9,314.27000	9.31427	8,451.750		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	8,461.75000		8.46175		9,324.27000	9.32427	8,461.750		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			7.35980		104.23687		7.49467	103.78576		5.62	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	15.85000		0.01585		10.13000	0.01013	15.850	5.49	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,736.18000		5.73618		6,181.57000	6.18157	5,736.180	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	41.21000		0.04121		27.46000	0.02746	41.210	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,763.77000		4.76377		5,201.13000	5.20113	4,763.770	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	42.56000		0.04256		28.40000	0.02840	42.560	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,729.69000		4.72969		5,166.64000	5.16664	4,729.690	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	43.94000		0.04394		29.37000	0.02937	43.940	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,695.66000		4.69566		5,132.20000	5.13220	4,695.660	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,007.35000		102.00735		101,556.24000	101.55624	102,007.350	5.80	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	5.80	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.53248		105.60451		7.67854	105.14752		5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	144.43000		0.14443		110.25000	0.11025	144.430	5.09	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,261.15000		5.26115		5,683.96000	5.68396	5,261.150	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	204.72000		0.20472		158.52000	0.15852	204.720	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,690.74000		4.69074		5,101.53000	5.10153	4,690.740	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	208.39000		0.20839		161.49000	0.16149	208.390	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,661.34000		4.66134		5,071.43000	5.07143	4,661.340	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	212.11000		0.21211		164.50000	0.16450	212.110	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,632.00000		4.63200		5,041.38000	5.04138	4,632.000	5.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			7.71136		102.86544		7.87009	102.40237		4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	148.96000		0.14896		116.09000	0.11609	148.960	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,124.03000		6.12403		6,554.23000	6.55423	6,124.030	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	151.34000		0.15134		118.02000	0.11802	151.340	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,095.03000		6.09503		6,524.78000	6.52478	6,095.030	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	153.76000		0.15376		119.97000	0.11997	153.760	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,066.07000		6.06607		6,495.35000	6.49535	6,066.070	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,251.42000		1.25142		1,069.38000	1.06938	1,251.420	4.82	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,167.40000		2.16740		2,448.43000	2.44843	2,167.400	4.82	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.91326		104.25862		8.08675	103.78930		4.86	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,232.51000		1.23251		1,068.18000	1.06818	1,232.510	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,941.11000		2.94111		3,246.10000	3.24610	2,941.110	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,242.78000		1.24278		1,077.47000	1.07747	1,242.780	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,923.68000		2.92368		3,227.69000	3.22769	2,923.680	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,253.11000		1.25311		1,086.81000	1.08681	1,253.110	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,906.33000		2.90633		3,209.35000	3.20935	2,906.330	4.81	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
R204	On 07/11/2013	Bond Future			7.54024		105.05422		7.67843	104.47244		7.58	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	108.18000		0.10818		75.93000	0.07593	108.180	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,561.93000		5.56193		6,111.46000	6.11146	5,561.930	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	111.15000		0.11115		78.11000	0.07811	111.150	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,519.88000		5.51988		6,068.62000	6.06862	5,519.880	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	114.20000		0.11420		80.35000	0.08035	114.200	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,477.93000		5.47793		6,025.86000	6.02586	5,477.930	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	577.31000		0.57731		443.41000	0.44341	577.310	7.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,891.33000		2.89133		3,339.21000	3.33921	2,891.330	7.50	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.68052		102.40263		7.82750	101.81326		7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	388.88000		0.38888		309.66000	0.30966	388.880	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,749.23000		5.74923		6,259.38000	6.25938	5,749.230	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	395.00000		0.39500		314.74000	0.31474	395.000	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,712.50000		5.71250		6,221.61000	6.22161	5,712.500	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	401.20000		0.40120		319.88000	0.31988	401.200	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,675.87000		5.67587		6,183.92000	6.18392	5,675.870	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.82883		103.78141		7.98562	103.18416		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	414.28000		0.41428		341.08000	0.34108	414.280	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,546.74000		7.54674		8,070.79000	8.07079	7,546.740	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	419.47000		0.41947		345.50000	0.34550	419.470	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,510.38000		7.51038		8,033.66000	8.03366	7,510.380	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	424.71000		0.42471		349.96000	0.34996	424.710	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,474.08000		7.47408		7,996.58000	7.99658	7,474.080	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.99024		101.15606		8.15794	100.55077		7.16	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,927.33000		1.92733		1,698.37000	1.69837	1,927.330	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,945.25000		3.94525		4,321.58000	4.32158	3,945.250	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,941.65000		1.94165		1,711.48000	1.71148	1,941.650	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,922.46000		3.92246		4,297.58000	4.29758	3,922.460	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,956.04000		1.95604		1,724.67000	1.72467	1,956.040	7.09	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,899.75000		3.89975		4,273.67000	4.27367	3,899.750	7.09	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 07/11/2013		Bond Future	5.77196	102.71049		6.10273	102.65156		0.45	0.00	0	0.00
R206	On 07/11/2013	4.29	Call	9.75000	0.00975		5.32000	0.00532	9.750	0.44	0.00	0	0.00
R206	On 07/11/2013	4.29	Put	274.66000	0.27466		329.16000	0.32916	274.660	0.44	0.00	0	0.00
R206	On 07/11/2013	4.30	Call	9.93000	0.00993		5.43000	0.00543	9.930	0.44	0.00	0	0.00
R206	On 07/11/2013	4.30	Put	273.04000	0.27304		327.47000	0.32747	273.040	0.44	0.00	0	0.00
R206	On 07/11/2013	4.31	Call	10.11000	0.01011		5.54000	0.00554	10.110	0.44	0.00	0	0.00
R206	On 07/11/2013	4.31	Put	271.43000	0.27143		325.79000	0.32579	271.430	0.44	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	7.85996	99.40925		8.00747	98.71418		9.67	0.00	0	27,380.00
R207	On 07/11/2013	6.69	Call	201.08000	0.20108		144.39000	0.14439	201.080	9.46	0.00	0	0.00
R207	On 07/11/2013	6.69	Put	5,937.17000	5.93717		6,575.55000	6.57555	5,937.170	9.46	0.00	0	0.00
R207	On 07/11/2013	6.70	Call	205.86000	0.20586		147.99000	0.14799	205.860	9.46	0.00	0	0.00
R207	On 07/11/2013	6.70	Put	5,891.19000	5.89119		6,528.39000	6.52839	5,891.190	9.46	0.00	0	0.00
R207	On 07/11/2013	6.71	Call	210.73000	0.21073		151.67000	0.15167	210.730	9.46	0.00	0	0.00
R207	On 07/11/2013	6.71	Put	5,845.34000	5.84534		6,481.35000	6.48135	5,845.340	9.46	0.00	0	0.00
R207	On 06/02/2014		Bond Future	7.99391	97.07442		8.14938	96.37029		9.42	0.00	0	0.00
R207	On 06/02/2014	6.64	Call	499.61000	0.49961		399.93000	0.39993	499.610	9.24	0.00	0	0.00
R207	On 06/02/2014	6.64	Put	6,906.92000	6.90692		7,511.37000	7.51137	6,906.920	9.24	0.00	0	0.00
R207	On 06/02/2014	6.65	Call	506.83000	0.50683		405.95000	0.40595	506.830	9.24	0.00	0	0.00
R207	On 06/02/2014	6.65	Put	6,864.94000	6.86494		7,468.19000	7.46819	6,864.940	9.24	0.00	0	0.00
R207	On 06/02/2014	6.66	Call	514.14000	0.51414		412.05000	0.41205	514.140	9.24	0.00	0	0.00
R207	On 06/02/2014	6.66	Put	6,823.09000	6.82309		7,425.13000	7.42513	6,823.090	9.24	0.00	0	0.00
R207	On 08/05/2014		Bond Future	8.13641	98.38154		8.30060	97.66798		9.37	0.00	0	0.00
R207	On 08/05/2014	6.19	Call	516.61000	0.51661		428.11000	0.42811	516.610	9.21	0.00	0	0.00
R207	On 08/05/2014	6.19	Put	9,493.20000	9.49320		10,118.26000	10.11826	9,493.200	9.21	0.00	0	0.00
R207	On 08/05/2014	6.20	Call	522.56000	0.52256		433.21000	0.43321	522.560	9.21	0.00	0	0.00
R207	On 08/05/2014	6.20	Put	9,450.49000	9.45049		10,074.70000	10.07470	9,450.490	9.21	0.00	0	0.00
R207	On 08/05/2014	6.21	Call	528.57000	0.52857		438.35000	0.43835	528.570	9.21	0.00	0	0.00
R207	On 08/05/2014	6.21	Put	9,407.86000	9.40786		10,031.20000	10.03120	9,407.860	9.21	0.00	0	0.00
R207	On 07/08/2014		Bond Future	8.28952	96.07390		8.46331	95.35067		9.37	0.00	0	0.00
R207	On 07/08/2014	7.69	Call	2,394.66000	2.39466		2,118.73000	2.11873	2,394.660	9.28	0.00	0	0.00
R207	On 07/08/2014	7.69	Put	4,941.84000	4.94184		5,389.14000	5.38914	4,941.840	9.28	0.00	0	0.00
R207	On 07/08/2014	7.70	Call	2,411.37000	2.41137		2,134.09000	2.13409	2,411.370	9.28	0.00	0	0.00
R207	On 07/08/2014	7.70	Put	4,915.39000	4.91539		5,361.34000	5.36134	4,915.390	9.28	0.00	0	0.00
R207	On 07/08/2014	7.71	Call	2,428.15000	2.42815		2,149.51000	2.14951	2,428.150	9.28	0.00	0	0.00
R207	On 07/08/2014	7.71	Put	4,889.03000	4.88903		5,333.62000	5.33362	4,889.030	9.28	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	7.99316	93.95325		8.17100	93.02331		11.05	0.00	0	14,428.00
R208	On 07/11/2013	6.79	Call	185.44000	0.18544		120.62000	0.12062	185.440	10.82	0.00	0	0.00
R208	On 07/11/2013	6.79	Put	6,790.20000	6.79020		7,655.32000	7.65532	6,790.200	10.82	0.00	0	0.00
R208	On 07/11/2013	6.80	Call	190.10000	0.19010		123.84000	0.12384	190.100	10.82	0.00	0	0.00
R208	On 07/11/2013	6.80	Put	6,737.63000	6.73763		7,601.31000	7.60131	6,737.630	10.82	0.00	0	0.00
R208	On 07/11/2013	6.81	Call	194.86000	0.19486		127.14000	0.12714	194.860	10.82	0.00	0	0.00
R208	On 07/11/2013	6.81	Put	6,685.21000	6.68521		7,547.43000	7.54743	6,685.210	10.82	0.00	0	0.00
R208	On 07/11/2013	7.50	Call	862.15000	0.86215		625.22000	0.62522	862.150	10.94	0.00	0	0.00
R208	On 07/11/2013	7.50	Put	3,502.17000	3.50217		4,195.18000	4.19518	3,502.170	10.94	0.00	0	1,520.00
R208	On 06/02/2014		Bond Future	8.11563	95.18599		8.30178	94.24389		10.50	0.00	0	0.00
R208	On 06/02/2014	6.74	Call	502.46000	0.50246		379.27000	0.37927	502.460	10.29	0.00	0	0.00

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 06/02/2014	Bond Future	6.74	Put	7,846.36000		7.84636		8,665.27000	8.66527	7,846.360	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	510.06000		0.51006		385.30000	0.38530	510.060	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,798.05000		7.79805		8,615.39000	8.61539	7,798.050	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	517.75000		0.51775		391.41000	0.39141	517.750	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,749.87000		7.74987		8,565.63000	8.56563	7,749.870	10.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.24002		93.07113		8.43509	92.11639		9.98	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	391.81000		0.39181		300.08000	0.30008	391.810	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,642.33000		10.64233		11,505.34000	11.50534	10,642.330	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	397.16000		0.39716		304.36000	0.30436	397.160	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,591.67000		10.59167		11,453.61000	11.45361	10,591.670	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,541.10000		10.54110		11,401.95000	11.40195	10,541.100	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	402.58000		0.40258		308.69000	0.30869	402.580	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.37120		94.33167		8.57586	93.36401		9.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,455.14000		2.45514		2,093.50000	2.09350	2,455.140	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,272.87000		5.27287		5,878.89000	5.87889	5,272.870	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,473.79000		2.47379		2,110.19000	2.11019	2,473.790	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,242.15000		5.24215		5,846.21000	5.84621	5,242.150	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,492.51000		2.49251		2,126.96000	2.12696	2,492.510	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,211.54000		5.21154		5,813.65000	5.81365	5,211.540	9.90	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			9.31246		72.12785		9.51365	70.70505		23.05	31,736,254.00	440	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,201.08000		1.20108		867.52000	0.86752	1,201.080	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,223.28000		6.22328		7,312.52000	7.31252	6,223.280	22.71	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,499.72000		1.49972		1,101.87000	1.10187	1,499.720	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,415.42000		5.41542		6,440.37000	6.44037	5,415.420	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,522.78000		1.52278		1,120.15000	1.12015	1,522.780	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,360.40000		5.36040		6,380.57000	6.38057	5,360.400	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,546.06000		1.54606		1,138.63000	1.13863	1,546.060	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,305.72000		5.30572		6,321.09000	6.32109	5,305.720	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,801.26000		2.80126		2,166.55000	2.16655	2,801.260	22.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,252.31000		3.25231		4,040.40000	4.04040	3,252.310	22.95	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,329.45000		3.32945		2,614.33000	2.61433	3,329.450	23.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,704.78000		2.70478		3,412.46000	3.41246	2,704.780	23.01	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,380.03000		2.38003		3,034.69000	3.03469	2,380.030	23.05	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,707.73000		3.70773		2,939.59000	2.93959	3,707.730	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,526.45000		4.52645		3,655.82000	3.65582	4,526.450	23.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,825.63000		1.82563		2,377.80000	2.37780	1,825.630	23.17	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.41273		73.07423		9.62020	71.63276		22.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,921.53000		1.92153		1,528.17000	1.52817	1,921.530	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,533.26000		8.53326		9,581.37000	9.58137	8,533.260	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,942.90000		1.94290		1,546.16000	1.54616	1,942.900	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,473.50000		8.47350		9,518.23000	9.51823	8,473.500	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,964.41000		1.96441		1,564.28000	1.56428	1,964.410	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,414.02000		8.41402		9,455.36000	9.45536	8,414.020	21.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.51240		70.91329		9.72636	69.45246		22.05	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,606.97000		14.60697		15,807.69000	15.80769	14,606.970	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,308.20000		1.30820		1,048.09000	1.04809	1,308.200	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,321.93000		1.32193		1,059.58000	1.05958	1,321.930	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,530.04000		14.53004		15,728.52000	15.72852	14,530.040	21.71	0.00	0	0.00

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 08/05/2014	Bond Future	7.86	Call	1,335.77000		1.33577		1,071.15000	1.07115	1,335.770	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,453.36000		14.45336	15,649.57000	15.64957	15,649.570	14,453.360	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.61376		71.87373		9.83445	70.39309		22.05	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,437.86000		4.43786	3,824.30000	3.82430	4,437.860		21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,533.40000		8.53340	9,400.48000	9.40048	8,533.400		21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,465.66000		4.46566	3,849.40000	3.84940	4,465.660		21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,486.62000		8.48662	9,351.00000	9.35100	8,486.620		21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,493.54000		4.49354	3,874.59000	3.87459	4,493.540		21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,440.04000		8.44004	9,301.73000	9.30173	8,440.040		21.81	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			151.80105		151.80105		151.45844	151.45844			0.00	0	1,237.00
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	8,188.95000		8.18895	8,531.56000	8.53156	8,188.950			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	8,198.95000		8.19895	8,541.56000	8.54156	8,198.950			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	8,208.95000		8.20895	8,551.56000	8.55156	8,208.950			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			128.59391		128.59391		128.62352	128.62352			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	1,396.09000		1.39609	1,366.48000	1.36648	1,396.090			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	1,406.09000		1.40609	1,376.48000	1.37648	1,406.090			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	1,416.09000		1.41609	1,386.48000	1.38648	1,416.090			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			128.57563		128.57563		128.59996	128.59996			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	4,414.37000		4.41437	4,390.04000	4.39004	4,414.370			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	4,424.37000		4.42437	4,400.04000	4.40004	4,424.370			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	4,434.37000		4.43437	4,410.04000	4.41004	4,434.370			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			9.13254		83.02401		9.32877	81.58526		19.89	0.00	0	12,136.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,396.24000		1.39624	1,016.64000	1.01664	1,396.240		19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,576.89000		5.57689	6,636.04000	6.63604	5,576.890		19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,419.00000		1.41900	1,034.53000	1.03453	1,419.000		19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,519.79000		5.51979	6,574.07000	6.57407	5,519.790		19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,442.00000		1.44200	1,052.64000	1.05264	1,442.000		19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,463.05000		5.46305	6,512.44000	6.51244	5,463.050		19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.24093		84.11327		9.44362	82.65571		20.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,879.39000		1.87939	1,503.55000	1.50355	1,879.390		19.75	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
R213	On 06/02/2014	Bond Future	8.29	Put	9,266.87000		9.26687	10,348.59000	10.34859	9,266.870	19.75	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Call	1,899.56000		1.89956	1,520.54000	1.52054	1,899.560	19.75	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Put	9,204.36000		9.20436	10,282.90000	10.28290	9,204.360	19.75	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Call	1,919.88000		1.91988	1,537.66000	1.53766	1,919.880	19.75	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Put	9,142.11000		9.14211	10,217.45000	10.21745	9,142.110	19.75	0.00	0	0.00	
R213	On 08/05/2014	Bond Future			9.34467		81.70758	9.55386	80.23042		19.78	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.64	Call	1,330.32000		1.33032	1,072.23000	1.07223	1,330.320	19.47	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.64	Put	15,014.91000		15.01491	16,233.98000	16.23398	15,014.910	19.47	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Call	1,344.01000		1.34401	1,083.73000	1.08373	1,344.010	19.47	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Put	14,938.90000		14.93890	16,155.78000	16.15578	14,938.900	19.47	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.66	Call	1,357.81000		1.35781	1,095.33000	1.09533	1,357.810	19.47	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.66	Put	14,863.12000		14.86312	16,077.80000	16.07780	14,863.120	19.47	0.00	0	0.00	
R213	On 07/08/2014	Bond Future			9.45204		82.81423	9.66810	81.31711		19.78	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Call	4,491.29000		4.49129	3,885.48000	3.88548	4,491.290	19.58	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Put	8,966.49000		8.96649	9,857.80000	9.85780	8,966.490	19.58	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Call	4,519.32000		4.51932	3,910.85000	3.91085	4,519.320	19.58	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Put	8,918.51000		8.91851	9,807.16000	9.80716	8,918.510	19.58	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Call	4,547.46000		4.54746	3,936.31000	3.93631	4,547.460	19.59	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Put	8,870.73000		8.87073	9,756.70000	9.75670	8,870.730	19.59	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			9.43832		72.67194	9.66525	71.03333		23.31	134,443,089.00	1,850	2,427.00	
R214	On 07/11/2013	Bond Future	7.79	Call	150.88000		0.15088	89.32000	0.08932	150.880	22.87	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.79	Put	14,271.18000		14.27118	15,848.23000	15.84823	14,271.180	22.87	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Call	154.86000		0.15486	91.83000	0.09183	154.860	22.87	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Put	14,176.01000		14.17601	15,751.59000	15.75159	14,176.010	22.87	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Call	158.94000		0.15894	94.40000	0.09440	158.940	22.87	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Put	14,081.14000		14.08114	15,655.21000	15.65521	14,081.140	22.87	0.00	0	0.00	
R214	On 06/02/2014	Bond Future			9.54129		73.62541	9.77564	71.96535		23.56	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	8.99	Call	2,946.39000		2.94639	2,352.37000	2.35237	2,946.390	23.27	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	8.99	Put	7,129.55000		7.12955	8,195.59000	8.19559	7,129.550	23.27	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Call	2,973.80000		2.97380	2,375.70000	2.37570	2,973.800	23.27	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Put	7,077.40000		7.07740	8,139.36000	8.13936	7,077.400	23.27	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Call	3,001.35000		3.00135	2,399.17000	2.39917	3,001.350	23.27	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Put	7,025.54000		7.02554	8,083.42000	8.08342	7,025.540	23.27	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			9.49559		94.21408	9.72800	92.07282			0.00	0	780.00	
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	18,307.08000		18.30708	20,448.34000	20.44834	18,307.080		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	18,177.75000		18.17775	20,319.01000	20.31901	18,177.750		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	18,048.68000		18.04868	20,189.94000	20.18994	18,048.680		0.00	0	0.00	
R248	On 06/02/2014	Bond Future			9.60158		95.45021	9.84202	93.28085			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	4,946.52000		4.94652	7,115.88000	7.11588	4,946.520		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	4,845.25000		4.84525	7,014.61000	7.01461	4,845.250		0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.11	Put	4,744.17000		4.74417	6,913.53000	6.91353	4,744.170		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RAIN	On 16/09/2013	Foreign Exchange Future			19,962.46000		19,962.46000		20,105.92000	20,105.92000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	247.55100		0.02476		251.75560	0.02518	247.551	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	169.55100		0.01696		173.75560	0.01738	169.551	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	197.49590		0.01975		201.78720	0.02018	197.496	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	219.49590		0.02195		223.78720	0.02238	219.496	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	155.87550		0.01559		160.12020	0.01601	155.875	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	277.87550		0.02779		282.12020	0.02821	277.875	13.73	0.00	0	0.00

Total for Derivatives : **1,265,260,747.04** **112,201** **2 261 671.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.93326			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.17500		106.96621		7.17500	106.94572			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.14848			0.00	8,325,000	8,325,000.00
AA05	On 22/03/2019	Spot Bond			8.75000		106.24740		8.75000	106.22268			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.01049			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.11718			0.00	3,000,000	8,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.47650		8.00000	48.46617			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.61500		96.87880		9.61500	96.85408			0.00	0	3,000,000.00
AB06	On 27/03/2015	Spot Bond			7.52500		104.22193		7.52500	104.20102			75,250,000.00	10,000	5,217,000.00
AB07	On 07/03/2014	Spot Bond			6.68000		105.23767		6.68000	105.21888			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.43695			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.05500		107.00632		9.05500	106.98058			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	101.10824			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.80000		136.97042		0.80000	136.98035			160,000,000.00	200,000	700,000.00
ABCP13	On 07/12/2023	Spot Bond			2.38000		129.52135		2.38000	258.93575			952,000,000.00	400,000	400,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.01777			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.58458			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.82147			0.00	400,000	500,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.26923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.32660			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.36470			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.78500	110.50170		7.78500	110.47877			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.53872			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.28000	106.19206		7.28000	106.17143			50,960,000.00	7,000	20,000.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.10826			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.18543			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.98803			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.96347			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.04850			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.23488			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.45010			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.38000	106.09202		6.38000	106.07356			19,140,000.00	3,000	801,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.67694			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.12616			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.12859			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.25000	131.18326		5.25000	131.17716			0.00	0	1,600,000.00
ABLI03	On 15/03/2015	Spot Bond		3.05000	125.68036		3.05000	125.68188			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.75000	116.54004		2.75000	116.54234			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.40000	98.09888		4.40000	98.09652			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.07000	102.15783		6.07000	98.74052			30,715,498,980.00	5,060,214	5,060,214.00
ABLS2A	On 13/07/2016	Spot Bond		11.35500	111.82847		11.35500	111.79492			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34705			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42918			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.50759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.66611			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.05000	109.38465		4.05000	109.38298			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	31.20750		100.00000	31.13190			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.12000	161.75746		2.12000	161.76340			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.57019		2.76000	152.57316			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.15000	163.50514		2.15000	163.51101			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.45000	158.19358		2.45000	158.19794			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.35125	70.14024		8.35125	70.11599			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.35125	70.14024		8.35125	70.11599			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.34469		84.61000	17.31558			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.51000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27654			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.58000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	46.87366		100.00000	46.78473			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.30000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.54000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91528			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75873			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.60000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.82000	103.99597		6.82000	103.97690			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	111.46000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	85.61000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.44000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.20000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05696			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.31500	117.65249		7.31500	117.62952			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80479			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.46000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.13000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	90.90341		2.96000	96.38566			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.09000	95.34418		3.09000	138.88544			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.05000	106.78523		3.05000	180.76533			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	82.19000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.00000	85.03179		10.00000	86.31242			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
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.96000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.07000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.40625			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	86.84000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.10500	104.14424		10.10500	104.74935			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		10.05000	104.95772		10.05000	105.15672			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.24000	88.60051		9.24000	89.36089			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.12000			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
ABS10		On 17/03/2018	Spot Bond	8.65500	108.92419		8.65500	108.89911			43,275,000.00	5,000	109,000.00
ABS5		On 01/05/2015	Spot Bond	7.12500	104.49382		7.12500	104.47394			2,850,000,000.00	400,000	6,000,000.00
ABS6		On 01/06/2020	Spot Bond	9.23000	96.85301		9.23000	96.82913			73,840,000.00	8,000	106,000.00
ABS7		On 11/09/2026	Spot Bond	10.30500	93.39303		10.30500	93.36754			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.77500	107.79877		7.77500	107.77643			7,775,000,000.00	1,000,000	1,000,000.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.17866		4.00000	125.17693			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.50000	127.60087		1.50000	127.60770			10,050,000,000.00	6,700,000	7,100,000.00
ABS12		On 07/12/2023	Spot Bond	2.19000	131.53865		2.19000	262.97004			438,000,000.00	200,000	200,000.00
ABS13		On 31/01/2017	Spot Bond	0.74000	122.24114		0.74000	124.97685			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.22000	120.08776		2.22000	122.50416			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	33.86376		100.00000	33.78173			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.87114			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.87114			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.47500	109.67939		11.47500	109.64613			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.17382			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.70370		100.00000	1.69957			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.17852			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.24485			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.23403			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	10.15482		100.00000	10.13022			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.22290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16913			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.41920		11.00000	58.40250			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.15482		100.00000	10.13022			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.02636			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.11983			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
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.37126			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43969			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.59343			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37113			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41745			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43784			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58599			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58599			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58958			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33408			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58958			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58240			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.23264			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30806			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.28784			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.20038			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.28784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38972			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.43582			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.45434			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.41729			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19509			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33410			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.68500	103.30108		9.68500	103.31725			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.22299			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.59000	101.23596		7.59000	101.21557			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.50517			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.65017			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.38560			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.55260			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.06219		100.00000	5.05099			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.83377		100.00000	6.81872			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.53385			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.24915			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.32273			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.37108			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14434			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14434			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.55260			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01736			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.32471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.31359			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.46221			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.88837			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.46075			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.16382			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33944			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.42448			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.86256			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20094			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.37666			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.15247			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13205			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34719			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.32022			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19887			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16732			0.00	5,000,000	5,000,000.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22856			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34348			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27858			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20444			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22485			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.46158	10.23000	104.43326			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24507			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.70492			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.91316			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15309			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.69000	102.30055		9.69000	102.27411			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33785			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.04340		1.75000	108.16979			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22299			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.22651			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31561			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36174			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26945			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.24545			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.35252			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30638			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40787			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31561			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37097			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.88104			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.35252			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30533			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.38397			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40806			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.11530			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.12643			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.24138			0.00	4,000,000	2,000,000.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.41371			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.40418			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50928			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32483			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49453			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50007			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50928			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.96649			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.43553			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.43553			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.86716			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.68224			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23252			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21960			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.55991			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.11723			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.90592			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48105			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.52270			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.14498			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.32882			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55084			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.15504			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.63253		100.00000	5.61889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10498			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.11691			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.12485			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.73309			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.81441			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.92269			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.70708			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.29000	98.30817		8.29000	98.28549			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.93343			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.09884			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.66000	103.51560		8.66000	103.49175			0.00	0	405,000.00
AIR02		On 30/04/2023	Spot Bond	9.74500	115.74370		9.74500	115.71361			0.00	0	6,000,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	44.65356		100.00000	44.54538			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.42500	112.86951		7.42500	112.84715			3,526,875,000.00	475,000	7,975,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	42.62108		100.00000	42.51783			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.25482		100.00000	15.22106			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.34000	144.25215		3.34000	144.25269			0.00	0	100,000.00
AIRL02		On 18/02/2014	Spot Bond	4.75000	100.47486		4.75000	126.42081			1,900,000,000.00	400,000	200,000.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.74741			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.24549			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.30075			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.31189			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11790			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.16000	106.53208		9.16000	106.50601			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.72578			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61952			0.00	200,000	200,000.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	93.03099		100.00000	92.80015			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.45614			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.50000	112.65217		7.50000	112.62950			22,500,000.00	3,000	3,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.18953			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.31742			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.82500	103.80561		6.82500	103.78628			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.07543			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.26000	105.03989		7.26000	105.01943			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.10500	106.80461		9.10500	106.77862			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.40408			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.33947	104.68593		11.33947	103.48158			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.23018	102.29100		11.23018	102.04153			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.27721	102.14430		11.27721	101.95783			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.54576			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.32425	101.87787		11.32425	101.80612			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	12.39221	99.93711		12.39221	99.79166			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58447			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58447			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.58454			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.58947	100.46374		11.58947	100.97621			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.48945	103.20992		11.48945	101.80032			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	11.23018	102.29100		11.23018	102.04153			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	11.49455	101.91759		11.49455	101.83959			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.71433	94.21637		10.71433	101.11714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.49934			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48745			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48745			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.40303			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.80181	100.81811		10.80181	101.10533			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.88000	99.48703		11.88000	99.32943			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	869,287.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.17193		10.22500	96.53284			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.06559			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.35231			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.75272		12.22500	101.45640			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.46443			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.56000	61.91552		11.56000	96.71052			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.41839			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45677			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45677			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39996			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.05680			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.33947	105.05796		14.33947	103.91796			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.68399	101.66409		15.68399	101.54599			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.58896	101.27733		14.58896	101.61446			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.95404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.95404				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.95404				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000	0.00000	102.03027				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.85865	100.00000	9.83995				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.56543	100.00000	21.51319				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.62696	100.00000	19.57942				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.11541	100.00000	12.08606				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.11541	100.00000	12.08606				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.64811	100.00000	14.61262				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.69233	100.00000	12.66159				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		68.35898	100.00000	68.22929				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.64225				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.58466				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.62334				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000		104.63950	2.09000	168.10871				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.66500		91.19199	8.66500	129.36988				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.66500		92.51158	8.66500	129.74025				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.05000		95.44667	9.05000	95.42358				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.42668				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.15417				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	100.45990				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.58585			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.25892			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	53.74491		100.00000	53.61471			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.31000	98.51004		8.31000	98.48824			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68682			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65560			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67024			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71904			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.76780			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90392			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.41928		100.00000	9.39647			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48785			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51435			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52570			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52948			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57486			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63528			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.89817		100.00000	5.88389			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.89817		100.00000	5.88389			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21240			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31755			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34622			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.70500	104.24603		8.70500	104.22190			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43222			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		4.21017	100.00000	4.19997				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		4.21017	100.00000	4.19997				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.50500		103.90961	6.50500	103.89153				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.58316				0.00	400,000	300,000.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.20277				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.60186				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.09298				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		6.43331	100.00000	6.41772				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.10981				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.09251				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.09779				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.10736				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.14698				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.21149				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.33420				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.52282	100.00000	11.49490				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.08000		110.72949	7.08000	110.70855				21,240,000.00	3,000	504,000.00
CBL08	On 02/11/2016	Spot Bond	9.75500		116.11967	9.75500	116.08962				29,265,000.00	3,000	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.81380				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.29493				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.45500		105.70889	9.45500	105.68236				66,185,000.00	7,000	7,103,000.00
CBL12	On 06/09/2018	Spot Bond	11.47000		99.17013	11.47000	104.78294				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.68395				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.72000		100.15826	11.72000	100.12727				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.42548			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.64500		101.96036		9.64500	101.93425			77,160,000.00	8,000	5,610,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.10022			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.16000		95.56219		12.16000	95.53155			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.47467			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.95492			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.38255			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.56500		92.87720		10.56500	92.85123			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.49500		114.75987		10.49500	114.72780			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.34500		110.54975		10.34500	110.51929			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.74500		114.70383		9.74500	114.67417			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.23052			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.00500		105.08267		12.00500	105.04938			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.29154			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.61265			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.29195			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.48505			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.88500			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.87194			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23815			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23554			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.24145			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.17653			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.24931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN138		On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.30637			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	11.03500	106.34552	11.03500	106.31360			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.61500	104.50269	8.61500	104.47817			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.70507			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.84375			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.84375			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.27387			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	23.95774	100.00000	23.89970			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	23.76327	100.00000	23.70571			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.37116			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	61.23521	100.00000	61.08686			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	61.67651	100.00000	61.52710			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.78102			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.75680			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.56660	10.11000	101.53938			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.75680			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.92685			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.86038			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.03725		2.76000	111.74006			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	108.65062		3.14000	111.57635			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	99.93411		8.25000	99.91217			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	101.75680			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.75680			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.28019		3.10000	112.91424			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.90792		2.40000	112.56096			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98953			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.87331			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.80466			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.81591			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.37500	103.47150		8.37500	103.44831			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.85400			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.84124			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.68571			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69466			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.42500	103.64911		8.42500	103.62575			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.42500	103.64911		8.42500	103.62575			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.47500	102.45186		8.47500	102.42862			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.56756			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.72615			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.72615			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	70.03818		100.17539	69.86825			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.89995			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.23626			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42969			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01712			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01832			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.09938		9.35000	100.07452			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.09938		9.35000	100.07452			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01705			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01711			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.05587			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.02955			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.30332			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.02894			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10269			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10269			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10269			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10269			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10269			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13311			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18362			0.00	4,000,000	4,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18362			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18362			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18362			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19207			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.49000	104.73049		9.49000	104.70410			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.66046			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.13791			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.17436			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.17436			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51591			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62136			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.02813			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89903			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29715			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28792			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30633			0.00	3,500,000	7,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02116			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02140			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02122			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30262			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.12646			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55273			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20351			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.08155			0.00	16,000,000	8,000,000.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46319			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46319			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46319			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46319			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.28756			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.94497			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37774			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37774			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36087			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25165			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36087			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08465			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.51386			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25168			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25168			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24932			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	7.23745	100.00000	7.21992			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	114.50255			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.91979			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	114.73832			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	114.02247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	114.51826			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	114.98679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.27504			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.28000	91.99786		11.28000	92.87613			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.80000	91.41274		11.80000	94.56696			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18777			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.53140			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.26814			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66118			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.58075			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.42652		8.80500	102.82556			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.32483			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66847			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	108.22305			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39311			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.42078			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.52771			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.02096			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.87396			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.87396			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.87396			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.57103			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13036			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.64059			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68830			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337		On 20/09/2018	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
CLN39	On 07/02/2016	Spot Bond	100.00000	24.41404	100.00000	24.36030				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.41404	100.00000	24.36030				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.47135	7.01000	37.08473				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	133.52305				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
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00077	100.00000	0.00077				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00077	100.00000	0.00077				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	9.05000	95.44667	9.05000	123.44646				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.66500	29.56090	8.66500	129.36988				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.66500	29.94701	8.66500	129.74025				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.98982				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.86148				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98289				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98289				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.42673				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32297				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34341				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35252				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66118				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.21591				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.92500	113.14735	8.92500	110.10500				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.10500	101.64162	9.10500	101.61690				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.47500	113.18743	10.47500	113.15586				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.37500	107.30998	8.37500	107.28593				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.06500	108.33832	10.06500	108.30942				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		10.59000	94.85534		10.59000	94.82860			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.39500	95.66712		11.39500	95.63815			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.39500	88.46174		11.39500	88.43496			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.96505			0.00	3,400,000	3,400,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.98193			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.89463			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46665			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.10795			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.51493			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.92500	90.13974		12.92500	88.85082			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.60539		100.00000	10.57228			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.47789			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.38000	96.71600		8.38000	97.80854			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.42110			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.54262			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.32500			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.45241			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.52698			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.37762			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		7.22000	101.37053		7.22000	101.37053			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.17500	122.52206		7.17500	122.49846			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.64500	104.44318		8.64500	104.41917			164,255,000.00	19,000	36,071,000.00
DV23	On 27/02/2023	Spot Bond		9.24000	104.76374		9.24000	104.73803			27,720,000.00	3,000	85,304,000.00
E170	On 01/08/2020	Spot Bond		8.31500	127.86434		8.31500	127.83603			0.00	0	18,500,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.77135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.86001			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.84826			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.84007			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.41294			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99981		0.00010	130.53967			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.50000	109.34853		2.52000	109.08725			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.57000	96.08233		2.57000	96.08472			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.66000	96.36078		2.66000	95.10346			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.96500	103.79496		9.96500	103.76754			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.81500	109.68574		9.81500	109.65719			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.44500	100.63055		10.44500	100.60272			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		11.03500	89.02652		11.03500	94.00136			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14288			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.32100			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.07319			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07982			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	61.86326		100.00000	61.71339			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	81.23620		100.00000	81.05727			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	98.68207		100.00000	98.42306			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	84.64333		100.00000	84.45270			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.04097		3.00000	128.04269			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.33500	104.56853		11.33500	104.53720			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.67622			0.00	0	300,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.71279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.03260			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.08000	83.53026		10.08000	98.13181			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16707			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15302			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.14854			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17031			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.16446			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14110			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14550			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.13684			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.14323			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.13557			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.14089			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.81500	105.55728		6.81500	101.66508			0.00	0	2,413,000.00
ES18	On 20/04/2018	Spot Bond		7.87000	108.55043		7.87000	108.52754			15,740,000.00	2,000	150,074,000.00
ES23	On 25/01/2023	Spot Bond		8.89000	107.88489		8.89000	107.85939			0.00	0	640,000,000.00
ES26	On 02/04/2026	Spot Bond		9.27500	92.70062		9.27500	92.67767			18,781,875,000.00	2,025,000	532,299,000.00
ES33	On 15/09/2033	Spot Bond		9.84500	83.02444		10.04000	81.60373			334,730,000.00	34,000	894,133,954.00
ES42	On 25/04/2042	Spot Bond		10.28500	84.79029		10.28500	86.48066			11,887,433,855.00	1,155,803	1,307,155,803.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01771			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75124			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.14779			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85128			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.12959			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		100.00000	44.44444		100.00000	44.44442			0.00	0	0.00

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		10.90647	100.00000	10.88004				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.61362	100.00000	10.58790				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.21729				0.00	4,000,000	1,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.22709				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.24665				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.26621				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.42500		105.61415	7.42500	105.59322				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.56000		97.21851	9.56000	97.19370				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.25024				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.25016				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.65018				0.00	800,000	400,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.92102				0.00	2,000,000	2,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.36000		104.69289	11.36000	104.66129				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.88313				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		86.92263	100.00000	86.73947				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.32000		120.77500	2.32000	121.58906				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000		131.21761	2.22000	262.32803				1,776,000,000.00	800,000	600,000.00
FRBI28	On 31/03/2028	Spot Bond	3.07000		95.57008	3.07000	139.21458				614,000,000.00	200,000	300,000.00
FRBI33	On 07/12/2033	Spot Bond	2.94000		108.51794	2.94000	183.69899				0.00	0	100,000.00
FRBN04	On 15/09/2015	Spot Bond	7.58500		117.11090	7.58500	117.08720				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		35.88446	100.00000	35.80547				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		35.88446	100.00000	35.80547				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09000		56.85916	8.09000	56.14225				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100		36.29221	9.50100	35.38719				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.06960	9.73000	34.13538				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC01U	On 30/09/2013	Spot Bond	100.00000		92.96518	100.00000	92.73218				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.21879				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.02840				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.28811				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.41777				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.02755				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.02755				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	102.17682				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.02704				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.61210				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.83888				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.37122				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.52318				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.76710				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.16028	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.16028	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.81025				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50928				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.85906				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.01526				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43000				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	109.04996				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.23365				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.48163				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.12880	6.00000	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
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75973			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.11073			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58667			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69716			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.00240			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85355			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.09238			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.22448			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99689			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93259			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72478			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69164			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14010			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.11256			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.03730			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14376			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.80757			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.56746		100.09221	12.53699			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32853			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24832			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.60439			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.81556			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.02514			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.72858			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.50459			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35820			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.39864			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.88664			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.89472			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.26591			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.89472			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25379			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37097			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.86301		13.22500	51.84468			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28238			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.86381			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.86381			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28423			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.96396			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35068			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.91500	84.70092		3.91500	87.62924			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41709			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41709			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.12326			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18777			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.58348			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.20555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81999			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51244			0.00	0	200,000,000.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.44199			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.15838			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.11108			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.77255			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.49152			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.48234			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.71731			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.72276			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25077			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58789			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.56000	117.16528		3.56000	110.86429			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.51195			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52863			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.54000	107.27988		3.54000	111.02848			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.08000	98.86460		1.08000	118.42983			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.56000	104.35610		3.56000	110.86429			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.06000	104.36280		2.06000	119.68212			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.13000	106.64019		2.13000	123.05625			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66785			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	23.91311		100.00000	23.85518			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.34050			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.03350			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.70777		4.73000	111.70403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.07165			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29699			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.50088			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.00958			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.77492			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.70459			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41988			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.88087			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41806			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05929			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.91808			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02862			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.27347		100.00000	9.25100			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.20000		139.48533		4.20000	139.48273			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.92043			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.30376			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.76463			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.30508			0.00	200,000	100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.23176			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.08644			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.07278			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.73000		125.90243		2.73000	251.69853			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000		131.11081		2.23000	262.11444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond		2.95000	123.69044		2.95000	247.27495			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.69000	100.65763		2.69000	118.27003			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.54860			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.22000	118.75432		2.22000	118.75839			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77608			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95390			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.41875			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18678			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.08000	87.02823		3.08000	87.02920			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.79409		100.00000	0.79216			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.82358		104.97509	12.79114			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.27249			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.77871		101.07593	19.73034			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.03654		100.44759	11.00970			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.20156			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.02281		100.76967	17.97884			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.56231			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.48549			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.77000	94.87807		2.77000	94.87988			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.14601			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.13486			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.80197			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.63000	93.96960		2.63000	99.63764			0.00	0	0.00
FRS86	On 23/04/2018	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
FRS87	On 31/01/2025	Spot Bond		2.66000	93.68610		2.66000	99.33697			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.97972			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.13733			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.43000	128.97256		2.43000	326.74229			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.05658			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94085			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.37399			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.35111			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33303			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.11500	106.46019		6.11500	102.19624			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.59500	107.08401		6.59500	107.06514			1,648,750,000.00	250,000	1,150,000.00
FRX16	On 15/09/2016	Spot Bond		7.64500	104.55151		7.64500	104.53019			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.26500	104.62152		8.26500	104.59850			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.41000	111.75929		8.41000	111.73413			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.04500	102.33312		9.04500	102.30852			72,360,000.00	8,000	1,010,000.00
FRX23	On 28/02/2023	Spot Bond		10.05000	86.03350		10.05000	86.03840			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.07500	106.77794		10.07500	106.74927			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.82500	89.87434		10.82500	89.84859			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		11.00000	76.60168		11.00000	76.57927			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.36021			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91135			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.45500	103.67234		9.45500	103.64618			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.41118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.70973			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.71003			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.84511			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.09697			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.34429			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.27143			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.05286			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.96866			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.78078			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.01537			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.56210			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57539			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.60106			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.43131		100.00000	3.42371			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.63290			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.67705			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	101.43367			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.15197			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.78192			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.49758			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.19626			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.40259			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97426			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.71571			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.37041			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.45172			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.49836			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.36644			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	105.71854			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.71854			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.15915			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.73060			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.95588	102.14012		7.95588	98.98934			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.99124			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.76761			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.30871	102.16957		8.30871	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.34378			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81517			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.75910	102.21245		8.75910	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.59121			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87325			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.24620			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	110.00605			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78681			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92768			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.45500	107.41271		8.45500	107.38853			93,005,000.00	11,000	29,911,000.00
HWAY23	On 07/12/2023	Spot Bond		2.00000	133.59404		2.00000	267.08053			2,000,000,000.00	1,000,000	77,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.98000	136.64536		1.98000	267.51770			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		10.00000	94.16283		10.00000	94.13787			30,000,000.00	3,000	13,008,000.00
HWAY35	On 31/07/2035	Spot Bond		9.99500	94.11407		9.99500	94.08913			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.02000	105.97460		2.02000	105.97882			1,111,000,000,000.00	550,000,000	872,209,000.00
I2038	On 31/01/2038	Spot Bond		2.47000	101.95111		2.48000	101.76525			414,960,000,000.00	168,000,000	537,000,000.00
I2046	On 31/03/2046	Spot Bond		2.43000	102.20436		2.43000	102.52828			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond		2.59000	104.08170		2.59000	104.08423			1,991,710,000,000.00	769,000,000	530,153,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.47500	108.85803		7.47500	108.83633			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.73924			0.00	400,000	400,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.60649			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.32488			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.64825			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		7.11500	104.80540		7.11500	104.78549			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.97500	107.76000		7.97500	107.73710			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.80500	108.86096		8.80500	108.83547			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.04500	103.84715		7.04500	103.82750			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62139			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13677			0.00	0	1,000,000.00
IBL26	On 18/08/2014	Spot Bond		4.05000	109.41320		4.05000	109.41159			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.79500	101.45979		7.79500	101.43871			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.37135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.39514			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.90000		105.57265		0.90000	124.32063			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29000		103.71423		2.29000	121.86276			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96877			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.89308			0.00	200,000	200,000.00
IBL39	On 02/04/2018	Spot Bond	8.47500		104.61536		8.47500	104.59164			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38978			0.00	200,000	200,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.09474			0.00	600,000	600,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.20510			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.99000		97.35474		8.99000	97.33135			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.54500		90.07028		9.54500	90.04746			28,635,000.00	3,000	205,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.41033			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.55500		84.59772		8.55500	98.37483			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.59500		103.23812		9.59500	98.14092			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45398			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.46865			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.73500		103.28260		7.73500	99.27452			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.77000		102.48648		8.77000	97.98912			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00225		100.00000	0.00225			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.78333		5.00000	101.76959			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.78333		5.00000	101.76959			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.37646		5.00000	100.36299			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.78333		5.00000	101.76959			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.81356		4.00000	101.80260			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.27309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.18470			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.35695			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.55678		9.20000	112.52912			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15105			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15105			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.16715			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.74804		100.00000	8.72684			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.58279			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34174			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.22758			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.47500	103.19486		9.47500	103.16891			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.19822			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.78725			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.54820			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.79753		100.00000	3.78567			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.92813			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	50.00001		100.00000	50.00000			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
IND336	On 03/09/2013	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		99.81336	5.25000	99.72746				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.50412	5.35000	99.41712				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000		99.40263	5.35000	99.31581				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.45000		99.08274	5.45000	98.99486				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.45000		98.98023	5.45000	98.89254				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000		98.87794	5.45000	98.79043				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		79.00433	100.00000	78.83369				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		77.82516	100.00000	77.65957				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		76.68067	100.00000	76.51992				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.41330				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.27962				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.31358				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.33947		103.54512	11.33947	102.79779				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.33947		101.01396	11.33947	101.28901				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.36099				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	102.05994				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.33172				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.60242	6.50000	102.58449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46319			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04763			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98506			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	32.76800	100.00000	100.00000	26.15089			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	20.97152	100.00000	100.00000	16.73657			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.12084			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.12084			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22681			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33302			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15887			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98525			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98562			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.20791			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.21676			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31192			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.02165			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.00694			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.71464			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76794			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98525			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.14445			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.00186			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.86603			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67425			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.29507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.46110			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.46110			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79806			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	67.83361		100.00000	67.66929			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.40304			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.83965			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77631			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79377			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80546			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.48500	104.24247		8.48500	104.21881			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.73000	105.03111		6.73000	105.01223			26,920,000.00	4,000	16,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.65293			0.00	7,840,000	1,960,000.00
IPL6	On 28/09/2017	Spot Bond		9.05500	106.48098		9.05500	106.45536			1,874,385,000.00	207,000	5,209,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.96750			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02173			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38757			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.65500	105.02030		8.65500	104.99599			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.65695			0.00	400,000	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
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.79216				0.00	0	100,000.00
IV017	On 31/01/2022	Spot Bond	3.38000	95.62274	3.38000	112.35211				676,000,000.00	200,000	700,000.00
IV019	On 31/03/2028	Spot Bond	4.25000	90.28528	4.25000	121.27794				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.97056				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.17412				0.00	200,000	200,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.98813				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.95212				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.59619				0.00	200,000	200,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.27257				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.63478				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.02000	85.97314	4.02000	86.72266				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.02000	85.90147	4.02000	93.27486				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.70754				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.28712				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.12191				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18319				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.06000	110.28736	12.06000	110.25227				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.65836				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.25000	89.32713	4.25000	121.27794				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA340	On 03/10/2013	Spot Bond	5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.29311			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.53669			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.54094			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.50540			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93432			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.25057			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46691			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.44745			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.23394			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46496			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.11634			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.02718			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.89705			0.00	0	0.00

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	100.84847			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85471			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86721			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81097			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.72533			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53664			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.36896			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36820			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	85.58140		100.00000	85.38283			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	65.01710		100.00000	64.85959			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	50.73499		100.00000	50.57659			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	61.03342		100.00000	60.91762			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.53950			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.50078		100.00000	40.40267			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80523			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.65160		100.00000	13.61853			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.84947			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	53.17139		100.00000	53.00538			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.87058			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.60007			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		9.04500	139.56527		9.04500	139.53172			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79093			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.64255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		9.15500	95.46573		9.15500	95.44250			155,635,000.00	17,000	1,014,000.00
LGL03	On 03/04/2018	Spot Bond		9.20500	66.11151		9.20500	97.26937			1,841,000,000.00	200,000	100,000.00
LGL04	On 14/08/2020	Spot Bond		9.69500	102.45965		9.69500	97.67722			29,085,000.00	3,000	8,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.08657			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.72500	100.17540		11.72500	100.14422			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.29100			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73914			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.80069			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.35718			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.25478			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.90147			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.81698			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.30894			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85878			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72397			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.50623			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.23668			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.25928			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92513			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19931			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.57191			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	87.27669		100.00000	87.07372			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	83.35835		100.00000	83.17311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000		61.18129	100.00000	61.03308				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		39.78501	100.00000	39.68863				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		38.84600	100.00000	38.75189				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		10.10568	100.00000	10.08120				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		24.67208	100.00000	24.61231				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.91000		103.83294	8.91000	103.80822				17,820,000.00	2,000	1,902,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.48295				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.25782				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.37036				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.49624				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.51567				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.61287				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.97244				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.02077				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.29000		104.19518	8.29000	104.17205				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.98000		102.85329	8.98000	102.82874				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.89000		102.11551	9.89000	102.08873				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.02000		105.82885	6.02000	105.81170				0.00	0	20,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.14865				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.19504				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.89500		103.52005	9.89500	103.49256				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.62500		105.45840	7.62500	105.43697				30,500,000.00	4,000	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.94720				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond		9.21500	100.77171		9.21500	100.74691			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94960			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.91500	100.69255		8.91500	100.66856			35,660,000.00	4,000	2,305,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.50000	104.34862		6.50000	104.33049			65,000,000.00	10,000	1,013,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	72.56461		100.00000	72.42063			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.67500	104.04485		7.67500	104.02355			3,070,000,000.00	400,000	5,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.86000	105.33572		8.86000	105.31090			53,160,000.00	6,000	804,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	70.59961		100.00000	70.46332			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.81000	102.90084		5.81000	102.88462			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.12760		100.00000	6.11275			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.25014		100.00000	0.24953			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.41141		100.00000	6.39587			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.48881		100.00000	6.47309			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.96347		100.89771	5.94891			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.04380		100.61875	6.02909			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	100.21148			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.21672			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.22032			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.22415			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.22762			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.22921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.25047			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.27500			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.25014		100.00000	0.24953			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.25014		100.00000	0.24953			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.44000	95.08095		9.44000	95.05712			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.42500	103.21220		7.42500	99.28440			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.92959			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.86924			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.25758			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.78411			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46416			0.00	0	25,000,000.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	125,000,000	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54302			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.27500	110.88185		7.27500	110.86032			4,365,000,000.00	600,000	2,302,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.78815			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.16000	115.47809		9.16000	115.44999			45,800,000.00	5,000	408,000.00
NBK4	On 28/10/2024	Spot Bond		11.22000	30.49790		11.22000	30.48902			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.72500	106.40767		7.72500	106.38564			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74115			0.00	200,000	200,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.78329			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.90500	104.39148		6.90500	104.37223			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.39877			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.92500	107.28681		7.92500	107.26415			47,550,000.00	6,000	303,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.12572			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01844			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.22730			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98528			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.84966			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.89064			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.75492			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.89696			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	100.61900			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.67705			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.54837			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88136			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.81561			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.95152			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.61950			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.41083			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94587			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.23038			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.25528			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18110			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.93676			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12721			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.12629			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.42500		108.60130		8.42500	108.57694			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.70792			0.00	550,000	550,000.00
NED6	On 20/09/2013	Spot Bond	5.28000		104.57207		5.28000	104.55700			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.28000		101.58362		6.28000	101.56662			0.00	0	1,208,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77307			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.30500		114.39320		12.30500	114.35608			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.99859			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.14206			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.81816			0.00	400,000	400,000.00
NILB10	On 08/12/2016	Spot Bond	2.24000		158.09666		2.24000	158.10193			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.94500		102.92691		8.94500	102.90243			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.22262			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.18192			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.18192			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.57500		104.40049		9.57500	104.37366			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01701			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.37781			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01248			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.01157			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01503			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.77500		104.37786		9.77500	105.15672			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.01850			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.01708			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.97500	104.35546		9.97500	104.32752			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.02397			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01987			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.01844			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.04412			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.03585			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.02117			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.12500	136.00159		4.12500	135.99916			0.00	0	30,700,000.00
NRA014	On 30/04/2014	Spot Bond		6.92500	106.44734		6.92500	106.42765			0.00	0	32,500,000.00
NRA018	On 30/11/2018	Spot Bond		8.65000	117.89899		8.65000	117.87171			0.00	0	9,525,000.00
NRA022	On 31/10/2022	Spot Bond		9.14500	122.96752		9.14500	122.93765			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.13500	164.48417		2.13500	164.49013			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.72500	122.80872		9.72500	122.77685			0.00	0	4,425,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.73619			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.71668			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.78432			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.48331			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.41695			0.00	0	100,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18863			0.00	0	100,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.97854			0.00	4,000,000	2,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.97224			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.33022		100.00000	15.34426			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	20.54383		100.00000	20.49405			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	20.59164		100.00000	20.54175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000		20.62033	100.00000	20.57037				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		21.30887	100.00000	21.25724				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.07391	100.00000	22.02043				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		26.85545	100.00000	26.79038				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.70500		107.37503	6.70500	107.35568				87,165,000.00	13,000	1,113,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.19357	100.00000	9.17130				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.42000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		31.55916	100.00000	31.48271				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.60799	100.00000	10.58229				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.58824				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.21791				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.88027				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.21855				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.07278				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.19762				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.71973				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.15532				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.13436				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.26042				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.26008				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.20294				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.15912				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.23907				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.33269				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.26007				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.20484			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.41292			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.32670			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.25817			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.49746			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.51316			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.52022			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53591			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.60332			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.61899			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.21312			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53824			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.47500		113.09495		6.47500	113.07536			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.90000		94.08321		5.90000	94.06834			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.46500		36.02557		8.46500	36.01741			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.34000		119.63749		6.47500	119.33921		36,001,046,134,960.00	5,678,398,444	15,460,962,000.00	
R158	On 15/09/2015	Spot Bond	6.47500		119.35988		6.47500	119.33921			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.37500		87.93435		6.37500	87.91935			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47500		125.23804		6.47500	125.21636			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.30500		82.75663		6.30500	82.74267			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.49000		117.77490		8.64500	116.40202		63,564,583,636,110.00	7,486,994,539	14,188,615,206.00	
R187P	On 21/12/2026	Spot Bond	8.38500		33.49989		8.38500	33.49237			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.30500		31.19928		8.30500	31.19234			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.78000		271.92484		1.73000	273.05591			23,887,600,000.00	13,420,000	313,627,080.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201		On 21/12/2014	Spot Bond	5.42000	105.78186		5.53000	105.62421			2,430,870,000,000.00	448,500,000	1,824,213,660.00
R202		On 07/12/2033	Spot Bond	2.42000	198.39073		2.45000	197.50976			398,574,000,000.00	164,700,000	1,441,481,760.00
R2023		On 28/02/2023	Spot Bond	8.19500	97.03820		8.39000	95.78031			24,902,777,515,000.00	3,038,777,000	5,896,829,000.00
R203		On 15/09/2017	Spot Bond	7.23000	107.24075		7.35500	106.77948			19,042,901,790,000.00	2,633,873,000	4,740,336,000.00
R2037		On 31/01/2037	Spot Bond	9.55500	90.83292		9.55500	90.80989			248,430,000,000.00	26,000,000	1,324,000,000.00
R204		On 21/12/2018	Spot Bond	7.43000	103.93480		7.56000	103.34474			37,674,701,755,640.00	5,070,619,348	5,796,921,971.00
R2048		On 28/02/2048	Spot Bond	9.63500	91.10223		9.63500	91.07894			4,785,916,470,000.00	496,722,000	2,107,727,000.00
R205		On 31/03/2014	Spot Bond	100.00000	62.20213		100.00000	62.05145			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.47500	101.61606		5.62500	101.54351			470,850,000,000.00	86,000,000	2,116,260,000.00
R207		On 15/01/2020	Spot Bond	7.75500	98.34998		7.89500	97.64862			39,424,098,928,500.00	5,083,700,700	6,392,884,136.00
R208		On 31/03/2021	Spot Bond	7.89500	96.31153		8.06500	95.37812			35,518,968,552,470.00	4,498,919,386	6,958,499,423.00
R209		On 31/03/2036	Spot Bond	9.23000	74.46985		9.42500	73.05192			18,365,383,270,000.00	1,989,749,000	8,715,397,980.00
R210		On 31/03/2028	Spot Bond	2.33000	152.05749		2.35000	151.69718			1,523,561,370,000.00	653,889,000	592,461,697.00
R211		On 31/01/2017	Spot Bond	0.20000	127.21057		0.20000	127.22186			100,000,000.00	500,000	236,324,203.00
R212		On 31/01/2022	Spot Bond	1.72000	127.19248		1.72000	127.19855			5,710,400,000.00	3,320,000	1,045,562,000.00
R213		On 28/02/2031	Spot Bond	9.04500	82.13932		9.23500	80.70463			19,198,935,090,000.00	2,122,602,000	6,718,616,325.00
R214		On 28/02/2041	Spot Bond	9.57500	70.28444		9.57500	70.26658			21,721,079,000,000.00	2,268,520,000	8,020,459,077.00
R224C		On 15/09/2013	Spot Bond	5.29000	99.73980		5.29000	99.72539			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.39000	97.12273		5.39000	97.10869			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.50000	94.46779		5.50000	94.45387			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.53500	90.51968		6.53500	90.50386			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.37500	87.93435		6.37500	87.91935			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.29500	85.38663		6.29500	85.37225			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.30500	82.75663		6.30500	82.74267			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.56500	98.27686		5.56500	98.26213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	5.58500	95.61407	5.58500	95.59969	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.53500	93.07607	5.53500	93.06219	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.44500	89.12937	6.44500	89.11393	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.31500	86.59895	6.31500	86.58425	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.29500	83.99411	6.29500	83.97988	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.35500	81.27425	6.35500	81.26036	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.33000	75.98913	7.33000	75.97418	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.38000	73.15023	7.38000	73.13575	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.56500	69.94396	7.56500	69.92977	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.54500	67.46381	7.54500	67.45016	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.52500	65.08415	7.52500	65.07102	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.51500	62.76234	7.51500	62.74969	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.85500	59.15481	7.85500	59.14236	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.83500	56.99948	7.83500	56.98751	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.98500	54.23572	7.98500	54.22412	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.95500	52.27874	7.95500	52.26760	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.92500	50.40693	7.92500	50.39623	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.89500	48.61619	7.89500	48.60591	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.85500	46.94693	7.85500	46.93705	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.81500	45.35247	7.81500	45.34297	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.58500	40.29163	8.58500	40.28238	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	8.54500	38.80132	8.54500	38.79245	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	8.50500	37.38051	8.50500	37.37200	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	8.46500	36.02557	8.46500	36.01741	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	8.42500	34.73310	8.42500	34.72527	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R350C		On 21/12/2026	Spot Bond	8.38500	33.49989		8.38500	33.49237			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.34500	32.32290		8.34500	32.31568			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.30500	31.19928		8.30500	31.19234			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.89985			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04418			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.02061			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.10424			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.92890			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	11.09726		100.00000	11.07038			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	3.83017		100.00000	3.82089			0.00	0	0.00
RCSC11		On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.47049			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.37832			0.00	0	0.00
RCSC13		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.28392			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.45931			0.00	0	0.00
RCSC15		On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.22610			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08040			0.00	0	1,000,000.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42364			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14324			0.00	0	10,000,000.00
RDFC04		On 06/09/2013	Spot Bond	100.00000	100.44819		100.00000	100.18034			0.00	0	0.00
RDFC08		On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.01389			0.00	0	0.00
RDFC09		On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.19855			0.00	0	0.00
RES06		On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73843			0.00	0	0.00
RES12		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.12580			0.00	0	0.00
RES14		On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.86672			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.91470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.41253			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.70514			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.17632			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.53491			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	100.89565			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.64838			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.82738			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73837			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73837			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.54441			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.97650			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.69530			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.90230			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.05994			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.73361			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.16499		12.35000	103.13140			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.69801			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.45684			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.18146		100.00000	12.15195			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.58071			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26035			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.93865			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	80.52516		100.00000	80.34934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02121			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.52240		5.25000	100.50825			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.14465		100.00000	1.14191			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.23656		100.00000	6.22145			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	14.36495		100.00000	14.33015			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.43381		100.00000	12.40369			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.08572			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.15317			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.36500	106.74216		9.36500	106.71548			9,383,730,000.00	1,002,000	3,503,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.35222			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.77500	111.37042		7.77500	111.34733			3,693,125,000.00	475,000	30,475,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01907			0.00	600,000	830,200.00
SBK14	On 01/12/2017	Spot Bond	9.40500	103.17325		9.40500	103.14734			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.68925			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.39400			0.00	16,000,000	22,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.56750			0.00	1,200,000	2,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.70181			0.00	732,000	466,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.68825			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.77500	105.45327		7.77500	105.43142			3,693,125,000.00	475,000	12,080,000.00
SBK9	On 10/04/2018	Spot Bond	9.16000	100.38589		9.16000	100.36132			0.00	0	4,603,000.00
SBK111	On 09/04/2014	Spot Bond	1.80000	132.81878		1.80000	132.82480			1,440,000,000.00	800,000	1,000,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.28470		5.51780	165.26144			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.93500	116.41399		7.93500	116.38937			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.79500	116.69206		7.79500	116.66781			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.72500	116.83144		7.72500	116.80737			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.75500	102.02267		8.75500	101.99892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.87000	116.54297		7.87000	116.51853			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.83500	116.61251		7.83500	116.58816			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.25054			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.07486			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.46576			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04873			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	85.33663		100.00000	85.14045			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.40500	105.51072		8.40500	105.48711			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33991			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.10600			0.00	0	2,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.16913			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	2.00722		100.00000	2.00278			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.21281			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.71500	104.31484		9.71500	104.28781			1,943,000,000.00	200,000	100,000.00
SBS20	On 15/05/2026	Spot Bond		10.29500	101.12086		10.29500	101.09327			2,059,000,000.00	200,000	200,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.24061			0.00	400,000	400,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.51421			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.33759			0.00	200,000	200,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.01754			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.05000	101.49723		9.05000	101.47283			135,750,000.00	15,000	921,000.00
SBS3	On 25/05/2026	Spot Bond		9.34500	93.66757		9.34500	93.64432			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.76500	95.92495		9.76500	95.90010			0.00	0	205,000.00
SBS9	On 07/07/2016	Spot Bond		7.65500	111.09704		7.65500	111.07436			4,615,965,000.00	603,000	708,000.00
SBSI11	On 07/12/2023	Spot Bond		2.26000	130.79104		2.26000	261.47494			1,808,000,000.00	800,000	500,000.00
SBSI12	On 31/01/2017	Spot Bond		0.90000	105.57265		0.90000	124.32063			180,000,000.00	200,000	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	106.51000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				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	6.57838		100.00000	6.56245				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.63364		0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.47000	108.76559		1.47000	122.01546				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.60242		6.50000	102.58449				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40371				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12944				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.85029				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.45500	99.18726		9.45500	99.16222				28,365,000.00	3,000	205,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.24178				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89163				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.23199				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.10297				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.45914				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.77500	105.18930		7.77500	105.16750				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		9.16000	101.86244		9.16000	98.47440			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.80500	101.85712		8.80500	101.83328			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24542			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.10669			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28787			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.10757			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.65500	103.98666		8.65500	103.96258			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02506			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73862			0.00	0	7,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.76953			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.74500	94.83896		9.74500	94.81431			97,450,000.00	10,000	28,813,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88821			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24271			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.64137			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.67300	87.28944		9.67300	87.26692			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.73500	86.99488		9.73500	86.97229			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.77500	104.05270		6.77500	104.03375			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.15500	91.79789		9.15500	91.77557			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35483			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.53500	102.75515		8.53500	102.73182			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.37500	117.53183		7.37500	117.50870			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.77000	97.86800		2.77000	98.24317			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.51000	98.85992		8.51000	99.29992			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.60989			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.86874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN015		On 26/08/2018	Spot Bond	100.00000	1.74951	100.00000	1.74181				0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	100.00000	1.74951	100.00000	1.74181				0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.97114				0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.81189				0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.69329				0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.50562				0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.19809				0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.08086				0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.08123				0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.98238				0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.48716				0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.85051				0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.79537				0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.79487				0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.77844				0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.68171				0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.73779				0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.03500	115.55987	7.03500	115.53804				0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	9.20500	102.19667	9.20500	102.17154				0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	55.54985	100.00000	55.42758				0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	39.80121	100.00000	39.70478				0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	18.83051	100.00000	18.78489				0.00	0	0.00

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	6.83500	104.17392		6.83500	104.15490			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66256			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.41105			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.06073			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.69240			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12084			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.48189			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.72500	103.22400		7.72500	103.20274			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.32022			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12809			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.20726			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.70816			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.72968			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.85939		7.83000	100.83834			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69632			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72322			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77037			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.69632			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.72322			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	76.06706		7.16000	100.72788			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.77588			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77159			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.87456			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86063			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.27944			0.00	0	0.00

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	101.23172			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.43192			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45344			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.13809		8.73000	100.63402			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48366			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54266			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.75065			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73315			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.37905		101.06155	6.36344			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.69202			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.91729			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.78877			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.83169			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.28367			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70167			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.71687			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72773			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.71687			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.72773			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.73315			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71036			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72773			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78740			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.78740			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78740			0.00	0	0.00

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	100.87410			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.89576			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86868			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30068			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.32759			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31683			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.02947			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.42500		109.21485		8.42500	109.19023			29,521,200,000.00	3,504,000	4,512,000.00
TL20	On 22/02/2020	Spot Bond	8.07000		92.86870		8.07000	92.82326			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.29500		105.97888		8.29500	105.95548			5,466,405,000.00	659,000	1,003,575,000.00
TN20	On 17/09/2020	Spot Bond	9.07500		111.97464		9.07500	111.94764			54,504,450,000.00	6,006,000	270,106,000.00
TN23	On 06/11/2023	Spot Bond	9.41500		112.26622		9.41500	112.23815			0.00	0	102,200,000.00
TN25	On 19/08/2025	Spot Bond	9.66500		99.07126		9.66500	99.04585			0.00	0	154,000,000.00
TN27	On 14/11/2027	Spot Bond	9.72000		96.29101		9.72000	96.26617			174,960,000.00	18,000	13,342,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.09932			0.00	600,000	10,700,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.08739			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44273			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.21477			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.22100			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.22155			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.25186			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.31476			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.88813			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92424			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.94588			0.00	0	0.00

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	99.91972		10.00000	99.89298			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.92172		9.75000	99.89564			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.92284		100.00000	9.89725			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.30482			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88077			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.25556			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.97522			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.20053			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	97.99974			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.73726			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.70882			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.67803			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.63381			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.39871			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.27969			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.19101			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.16193			0.00	0	0.00
TWC027		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.08757			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.74219			0.00	0	0.00
TWCJ05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.22200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.63027			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.19279			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.46500	111.73644		9.46500	106.36642			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.24883			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79402			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.11705			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.69500	106.23611		9.69500	106.20878			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	85.18585		100.00000	84.99092			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	85.28003		100.00000	85.08488			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	85.31143		100.00000	85.11621			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.90621			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94802			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33582			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.34800			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.34859			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06404			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.09680			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.33309			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	139.38000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.83500	117.04218		6.83500	117.02081			0.00	0	92,100,000.00
WS05	On 01/08/2018	Spot Bond		0.51000	239.89733		0.51000	239.91663			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.87500	105.67928		6.87500	105.65988			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.86000	105.86974		7.86000	105.84757			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.11500	106.23079		8.11500	106.20783			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.52000	104.65250		8.52000	104.62878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond		8.60500	104.42732		8.60500	104.40342			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.50500	99.95477		5.50500	99.93971			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.56500	98.58707		5.56500	98.57226			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.42500	89.01724		6.42500	89.00194			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.55500	96.81807		5.55500	96.80357			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.56500	95.49564		5.56500	95.48140			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.35500	87.45805		6.35500	87.44310			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.54500	93.36382		5.54500	93.34994			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.42500	89.00194		6.42500	88.98665			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond		7.50500	63.84808		7.50500	63.83530			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	12.40541		100.00000	12.38187			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04995		100.00000	0.04986			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	12.40541		100.00000	12.38187			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	33.23923		100.00000	33.17617			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	34.00540		100.00000	33.94088			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	31.87915		100.00000	31.81866			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond		100.00000	31.87915		100.00000	31.81866			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond		100.00000	30.22832		100.00000	30.17097			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond		100.00000	30.22832		100.00000	30.17097			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond		100.00000	28.60859		100.00000	28.55432			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond		100.00000	28.60859		100.00000	28.55432			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond		100.00000	26.92185		100.00000	26.87077			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond		100.00000	26.92185		100.00000	26.87077			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond		100.00000	25.38271		100.00000	25.33455			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond		100.00000	25.38271		100.00000	25.33455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA019		On 21/09/2015	Spot Bond	100.00000	23.88616	100.00000	23.84084			0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	23.88616	100.00000	23.84084			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	12.71548	100.00000	12.69135			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	11.96578	100.00000	11.94308			0.00	0	0.00

Total for j-Bonds : 329,047,531,410,515.00 13,524,408,434 02 558 691 976.00

Grand Total: 329,048,796,671,262.00 13,524,520,635 02 560 953 647.00