



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/08/2013

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 16/09/2013	Foreign Exchange Future	10.34180	10.34180		10.37320	10.37320		16.51	733,502,506.80	70,926	709,227.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	3,041.80090	3.04180	3,073.20100	3.07320	35.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00090	0.00000	0.00100	0.00000	35.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,841.81600	1.84182	1,873.21800	1.87322	24.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.01600	0.00002	0.01800	0.00002	24.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,641.84610	1.64185	1,673.25270	1.67325	23.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.04610	0.00005	0.05270	0.00005	23.06	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,591.86010	1.59186	1,623.26870	1.62327	22.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.06010	0.00006	0.06870	0.00007	22.78	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,541.87820	1.54188	1,573.28960	1.57329	22.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.07820	0.00008	0.08960	0.00009	22.49	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,491.90170	1.49190	1,523.31670	1.52332	22.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.10170	0.00010	0.11670	0.00012	22.21	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,342.02320	1.34202	1,373.45620	1.37346	21.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.22320	0.00022	0.25620	0.00026	21.36	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,142.43060	1.14243	1,173.91880	1.17392	20.22	99,937,880.00	9,640	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.63060	0.00063	0.71880	0.00072	20.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,042.85470	1.04285	1,074.39370	1.07439	19.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	1.05470	0.00105	1.19370	0.00119	19.66	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	993.11070	0.99311	1,024.73470	1.02473	19.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	1.31070	0.00131	1.53470	0.00153	19.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	943.43060	0.94343	975.16930	0.97517	18.90	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	1.63060	0.00163	1.96930	0.00197	18.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	844.33500	0.84433	876.33470	0.87633	18.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	2.53500	0.00254	3.13470	0.00313	18.15	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	3.16750	0.00317	3.94990	0.00395	17.77	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	794.96750	0.79497	827.14990	0.82715	17.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	706.54510	0.70655	739.17250	0.73917	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	4.74510	0.00475	5.97250	0.00597	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	696.76410	0.69676	729.45170	0.72945	17.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	4.96410	0.00496	6.25170	0.00625	17.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	686.99370	0.68699	719.74370	0.71974	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	5.19370	0.00519	6.54370	0.00654	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	648.02490	0.64802	681.04960	0.68105	16.64	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	1.98480	0.00198	1.80260	0.00180	1.985	18.54	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	1,064.77730	1.06478	1,098.78050	1.09878	1,064.777	18.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	2.07730	0.00208	1.88050	0.00188	2.077	18.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	1,054.87380	1.05487	1,088.86180	1.08886	1,054.874	18.44	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	2.17380	0.00217	1.96180	0.00196	2.174	18.44	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	1,044.96880	1.04497	1,078.94660	1.07895	1,044.969	18.39	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	2.26880	0.00227	2.04660	0.00205	2.269	18.39	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	498.16120	0.49816	533.15650	0.53316	498.161	15.52	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	25.46120	0.02546	26.25650	0.02626	25.461	15.52	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.35740		10.39280			16.71	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,157.41330	2.15741	2,192.83680	2.19284	2,157.413	22.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.01330	0.00001	0.03680	0.00004	0.013	22.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	2,107.42230	2.10742	2,142.84270	2.14284	2,107.422	22.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.02230	0.00002	0.04270	0.00004	0.022	22.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	2,057.43650	2.05744	2,092.84960	2.09285	2,057.436	22.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.03650	0.00004	0.04960	0.00005	0.036	22.94	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	1,119.31020	1.11931	1,154.45560	1.15446	1,119.310	18.09	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.91020	0.00191	1.65560	0.00166	1.910	18.09	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	1,109.39140	1.10939	1,144.52080	1.14452	1,109.391	18.04	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.99140	0.00199	1.72080	0.00172	1.991	18.04	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	1,099.47600	1.09948	1,134.58860	1.13459	1,099.476	17.99	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	2.07600	0.00208	1.78860	0.00179	2.076	17.99	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	853.67030	0.85367	888.27470	0.88827	853.670	16.91	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	6.27030	0.00627	5.47470	0.00547	6.270	16.91	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	814.86180	0.81486	849.49550	0.84950	814.862	16.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	7.46180	0.00746	6.69550	0.00670	7.462	16.75	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	766.65140	0.76665	801.36060	0.80136	766.651	16.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	9.25140	0.00925	8.56060	0.00856	9.251	16.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	671.49790	0.67150	706.52210	0.70652	671.498	16.13	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	14.09790	0.01410	13.72210	0.01372	14.098	16.13	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	158.92750	0.15893	177.70000	0.17770	158.928	17.19	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	241.52750	0.24153	224.90000	0.22490	241.528	17.19	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.39830		10.41200			16.75	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	1,018.76650	1.01877	1,033.20900	1.03321	1,018.766	15.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	10.46650	0.01047	11.20900	0.01121	10.467	15.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	1,009.23290	1.00923	1,023.52360	1.02352	1,009.233	15.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	10.93290	0.01093	11.52360	0.01152	10.933	15.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	999.71680	0.99972	1,013.84660	1.01385	999.717	15.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	11.41680	0.01142	11.84660	0.01185	11.417	15.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	943.01780	0.94302	956.38520	0.95639	943.018	15.48	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	14.71780	0.01472	14.38520	0.01439	14.718	15.48	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	447.00790	0.44701	454.35830	0.45436	447.008	15.87	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	118.70790	0.11871	112.35830	0.11236	118.708	15.87	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.40310		10.41350			16.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	931.09930	0.93110	941.07710	0.94108	931.099	15.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	17.99930	0.01800	17.57710	0.01758	17.999	15.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	921.81950	0.92182	931.78170	0.93178	921.819	15.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	18.71950	0.01872	18.28170	0.01828	18.720	15.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	912.56390	0.91256	922.50900	0.92251	912.564	15.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	19.46390	0.01946	19.00900	0.01901	19.464	15.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	875.78880	0.87579	885.66360	0.88566	875.789	15.53	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	22.68880	0.02269	22.16360	0.02216	22.689	15.53	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	438.16160	0.43816	442.20070	0.44220	438.162	16.02	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	135.06160	0.13506	128.70070	0.12870	135.062	16.02	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.40780		10.41500			16.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,158.37540	2.15838	2,165.63030	2.16563	2,158.375	20.44	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.57540	0.00058	0.63030	0.00063	0.575	20.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	656.51550	0.65652	679.05930	0.67906	656.516	16.13	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	369.01550	0.36902	347.65930	0.34766	369.016	16.13	0.00	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	632.66870	0.63267	654.34230	0.65434	632.669	16.27	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	395.16870	0.39517	372.94230	0.37294	395.169	16.27	0.00	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	587.56930	0.58757	607.54750	0.60755	587.569	16.54	0.00	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	450.06930	0.45007	426.14750	0.42615	450.069	16.54	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	545.79010	0.54579	564.13850	0.56414	545.790	16.81	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	508.29010	0.50829	482.73850	0.48274	508.290	16.81	0.00	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	526.08970	0.52609	543.64990	0.54365	526.090	16.95	0.00	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	538.58970	0.53859	512.24990	0.51225	538.590	16.95	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	455.03030	0.45503	469.44380	0.46944	455.030	17.50	0.00	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	667.53030	0.66753	638.04380	0.63804	667.530	17.50	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	408.82300	0.40882	421.23340	0.42123	408.823	17.91	0.00	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	771.32300	0.77132	739.83340	0.73983	771.323	17.91	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	381.04110	0.38104	392.22400	0.39222	381.041	18.19	0.00	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	843.54110	0.84354	810.82400	0.81082	843.541	18.19	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	367.99050	0.36799	378.59150	0.37859	367.991	18.33	0.00	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	880.49050	0.88049	847.19150	0.84719	880.491	18.33	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	343.54930	0.34355	352.96280	0.35296	343.549	18.61	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	956.04930	0.95605	921.56280	0.92156	956.049	18.61	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	290.86700	0.29087	297.92960	0.29793	290.867	19.31	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,153.36700	1.15337	1,116.52960	1.11653	1,153.367	19.31	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	247.90150	0.24790	253.36890	0.25337	247.902	20.01	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,360.40150	1.36040	1,321.96890	1.32197	1,360.401	20.01	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	212.17250	0.21217	216.54380	0.21654	212.173	20.68	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,574.67250	1.57467	1,535.14380	1.53514	1,574.673	20.68	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	182.99430	0.18299	186.12990	0.18613	182.994	21.34	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,795.49430	1.79549	1,754.72990	1.75473	1,795.494	21.34	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	159.08090	0.15908	161.22780	0.16123	159.081	22.01	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,021.58090	2.02158	1,979.82780	1.97983	2,021.581	22.01	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	143.03960	0.14304	144.54270	0.14454	143.040	22.54	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,205.53960	2.20554	2,163.14270	2.16314	2,205.540	22.54	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	134.66010	0.13466	133.61070	0.13361	134.660	23.06	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,347.16010	2.34716	2,302.21070	2.30221	2,347.160	23.06	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	131.38130	0.13138	127.97480	0.12797	131.381	23.80	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,493.88130	2.49388	2,446.57480	2.44657	2,493.881	23.80	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	91.48250	0.09148	97.47450	0.09747	91.483	28.03	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,703.98250	3.70398	3,666.07450	3.66607	3,703.983	28.03	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	76.47000	0.07647	81.68250	0.08168	76.470	28.03	0.00	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,938.97000	3.93897	3,900.28250	3.90028	3,938.970	28.03	0.00	0.00
\$ / R	On 19/03/2014	Any day expiry			10.64090	10.64090	10.68490	10.68490	10.64090	16.95	0.00	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,600.91790	1.60092	1,644.00210	1.64400	1,600.918	15.95	0.00	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	50.01790	0.05002	49.10210	0.04910	50.018	15.95	0.00	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,591.74560	1.59175	1,634.81580	1.63482	1,591.746	15.93	0.00	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	50.84560	0.05085	49.91580	0.04992	50.846	15.93	0.00	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,582.58650	1.58259	1,625.64110	1.62564	1,582.586	15.92	0.00	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	51.68650	0.05169	50.74110	0.05074	51.686	15.92	0.00	0.00
\$ / R	On 26/05/2014	Any day expiry			10.75820	10.75820	10.80310	10.80310	10.75820	17.00	0.00	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,046.23920	1.04624	1,080.74330	1.08074	1,046.239	15.27	0.00	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	228.03920	0.22804	217.64330	0.21764	228.039	15.27	0.00	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,039.54010	1.03954	1,073.91370	1.07391	1,039.540	15.28	0.00	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	231.34010	0.23134	220.81370	0.22081	231.340	15.28	0.00	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,032.86790	1.03287	1,067.11350	1.06711	1,032.868	15.29	0.00	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	234.66790	0.23467	224.01350	0.22401	234.668	15.29	0.00	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.79070	10.79070	10.83650	10.83650	10.79070	17.08	0.00	13,570.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,368.59310	2.36859	2,414.60480	2.41460	2,368.593	16.54	0.00	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	27.89310	0.02789	28.10480	0.02810	27.893	16.54	0.00	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,083.57330	2.08357	2,128.84610	2.12885	2,083.573	16.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	42.87330	0.04287	42.34610	0.04235	42.873	16.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,853.76830	1.85377	1,898.65180	1.89865	1,853.768	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	63.06830	0.06307	62.15180	0.06215	63.068	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,675.12320	1.67512	1,719.55690	1.71956	1,675.123	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	84.42320	0.08442	83.05690	0.08306	84.423	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,343.71580	1.34372	1,386.79970	1.38680	1,343.716	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	143.01580	0.14302	140.29970	0.14030	143.016	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,335.56280	1.33556	1,378.60010	1.37860	1,335.563	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	144.86280	0.14486	142.10010	0.14210	144.863	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,327.42620	1.32743	1,370.41880	1.37042	1,327.426	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	146.72620	0.14673	143.91880	0.14392	146.726	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,218.55740	1.21856	1,257.86840	1.25787	1,218.557	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	177.85740	0.17786	171.36840	0.17137	177.857	15.08	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,182.71780	1.18272	1,218.60950	1.21861	1,182.718	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	192.01780	0.19202	182.10950	0.18211	192.018	15.14	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	648.23930	0.64824	665.94770	0.66595	648.239	17.08	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	657.53930	0.65754	629.44770	0.62945	657.539	17.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	415.51450	0.41551	425.00950	0.42501	415.514	18.98	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,224.81450	1.22481	1,188.50950	1.18851	1,224.814	18.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	356.57150	0.35657	363.87030	0.36387	356.572	19.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,465.87150	1.46587	1,427.37030	1.42737	1,465.871	19.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	307.49610	0.30750	313.30890	0.31331	307.496	20.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,716.79610	1.71680	1,676.80890	1.67681	1,716.796	20.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	267.36720	0.26737	271.62940	0.27163	267.367	21.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,976.66720	1.97667	1,935.12940	1.93513	1,976.667	21.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	224.81140	0.22481	227.45550	0.22746	224.811	21.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,334.11140	2.33411	2,290.95550	2.29096	2,334.111	21.99	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	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	9.97000	0.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.92130	10.92130	10.96880	10.96880		17.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,202.67100	1.20267	1,237.03810	1.23704	1,202.671	15.29	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	271.37100	0.27137	258.23810	0.25824	271.371	15.29	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,196.17480	1.19617	1,230.47070	1.23047	1,196.175	15.30	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	274.87480	0.27487	261.67070	0.26167	274.875	15.30	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,189.70920	1.18971	1,223.93430	1.22393	1,189.709	15.32	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	278.40920	0.27841	265.13430	0.26513	278.409	15.32	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	997.06920	0.99707	1,029.19280	1.02919	997.069	15.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	405.76920	0.40577	390.39280	0.39039	405.769	15.73	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	431.93890	0.43194	440.10480	0.44010	431.939	19.66	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,580.63890	1.58064	1,541.30480	1.54130	1,580.639	19.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.96800	10.96800	11.01630	11.01630		17.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,089.21390	3.08921	3,137.64130	3.13764	3,089.214	17.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	21.21390	0.02121	21.34130	0.02134	21.214	17.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,606.74550	2.60675	2,655.45130	2.65545	2,606.745	16.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	38.74550	0.03875	39.15130	0.03915	38.746	16.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,138.72890	2.13873	2,185.36970	2.18537	2,138.729	15.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	70.72890	0.07073	69.06970	0.06907	70.729	15.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,314.53320	1.31453	1,358.06330	1.35806	1,314.533	15.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	246.53320	0.24653	241.76330	0.24176	246.533	15.17	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,074.65950	1.07466	1,107.10080	1.10710	1,074.659	15.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	396.65950		0.39666		380.80080	0.38080	396.659	15.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,069.04360		1.06904	1,101.36280	1.10136	1,069.044	15.78	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	401.04360		0.40104	385.06280	0.38506	401.044	15.78	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,063.45800		1.06346	1,095.65110	1.09565	1,063.458	15.79	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	405.45800		0.40546	389.35110	0.38935	405.458	15.79	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	778.68270		0.77868	797.93120	0.79793	778.683	17.23	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	760.68270		0.76068	731.63120	0.73163	760.683	17.23	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	465.09910		0.46510	473.96140	0.47396	465.099	19.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,597.09910		1.59710	1,557.66140	1.55766	1,597.099	19.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	380.61880		0.38062	386.65720	0.38666	380.619	20.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,012.61880		2.01262	1,970.35720	1.97036	2,012.619	20.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	311.69700		0.31170	315.13210	0.31513	311.697	21.76	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,493.69700		2.49370	2,448.83210	2.44883	2,493.697	21.76	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.14590		11.14590	11.19400	11.19400		17.81	0.00	0	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,179.03270		3.17903	3,227.06050	3.22706	3,179.033	17.15	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	33.13270		0.03313	33.06050	0.03306	33.133	17.15	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,750.85420		2.75085	2,798.77360	2.79877	2,750.854	16.45	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	54.95420		0.05495	54.77360	0.05477	54.954	16.45	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,703.90900		2.70391	2,751.81030	2.75181	2,703.909	16.37	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	58.00900		0.05801	57.81030	0.05781	58.009	16.37	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,657.10730		2.65711	2,704.98880	2.70499	2,657.107	16.29	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	61.20730		0.06121	60.98880	0.06099	61.207	16.29	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,752.82700		1.75283	1,794.75820	1.79476	1,752.827	15.71	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	206.92700		0.20693	200.75820	0.20076	206.927	15.71	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,457.42980		1.45743	1,495.58310	1.49558	1,457.430	15.69	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	311.52980		0.31153	301.58310	0.30158	311.530	15.69	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	949.20490		0.94920	968.05680	0.96806	949.205	17.47	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	803.30490		0.80330	774.05680	0.77406	803.305	17.47	0.00	0	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.88760		11.88760	11.93510	11.93510		18.91	0.00	0	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,927.59620		2.92760	2,970.49460	2.97049	2,927.596	16.30	0.00	0	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	189.99620		0.19000	185.39460	0.18539	189.996	16.30	0.00	0	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,885.48670		2.88549	2,928.03720	2.92804	2,885.487	16.27	0.00	0	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	197.88670		0.19789	192.93720	0.19294	197.887	16.27	0.00	0	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,843.61430		2.84361	2,885.80430	2.88580	2,843.614	16.25	0.00	0	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	206.01430		0.20601	200.70430	0.20070	206.014	16.25	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.34180		10.34180	10.37320	10.37320		16.51	103,418.00	10	0	712.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	145,192.54740		1.45193	148,334.40840	1.48334	145,192.547	21.98	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12.54740		0.00013	14.40840	0.00014	12.547	21.98	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	144,193.22340		1.44193	147,335.18530	1.47335	144,193.223	21.92	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	13.22340		0.00013	15.18530	0.00015	13.223	21.92	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	143,193.93550		1.43194	146,336.00440	1.46336	143,193.936	21.87	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	13.93550		0.00014	16.00440	0.00016	13.935	21.87	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	74,576.30590		0.74576	77,817.23070	0.77817	74,576.306	17.39	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	396.30590		0.00396	497.23070	0.00497	396.306	17.39	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	14,725.86040		0.14726	17,124.61970	0.17125	14,725.860	16.51	0.00	0	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	15,545.86040		0.15546	14,804.61970	0.14805	15,545.860	16.51	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.48210		10.48210	10.52410	10.52410		16.88	52,410.50	5	0	28.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	4,610.34830		0.04610	4,304.37640	0.04304	4,610.348	15.35	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	103,820.34830		1.03820	107,714.37640	1.07714	103,820.348	15.35	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,738.08440		0.04738	4,399.61270	0.04400	4,738.084	15.36	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	102,948.08440		1.02948	106,809.61270	1.06810	102,948.084	15.36	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	102,078.55810		1.02079	105,906.69750	1.05907	102,078.558	15.36	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	4,868.55810		0.04869	4,496.69750	0.04497	4,868.558	15.36	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	48,877.98420		0.48878	51,126.21280	0.51126	48,877.984	16.20	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	25,667.98420		0.25668	23,716.21280	0.23716	25,667.984	16.20	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	43,855.54190		0.43856	45,884.26750	0.45884	43,855.542	16.47	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Put	30,645.54190	0.30646	28,474.26750	0.28474	30,645.542	16.47	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Call	25,619.12570	0.25619	26,602.37040	0.26602	25,619.126	18.08	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Put	62,409.12570	0.62409	59,192.37040	0.59192	62,409.126	18.08	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future			10.63750	10.63750	10.68140	10.68140		16.95	0.00	0	25.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Call	59,192.90770	0.59193	61,207.12800	0.61207	59,192.908	16.51	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Put	44,442.90770	0.44443	42,067.12800	0.42067	44,442.908	16.51	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Call	58,756.92860	0.58757	60,754.75060	0.60755	58,756.929	16.54	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Put	45,006.92860	0.45007	42,614.75060	0.42615	45,006.929	16.54	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Call	58,324.58090	0.58325	60,305.76030	0.60306	58,324.581	16.57	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Put	45,574.58090	0.45575	43,165.76030	0.43166	45,574.581	16.57	0.00	0	0.00	
£ / R	On	16/09/2013	Foreign Exchange Future			16.02290	16.02290	16.10990	16.10990		15.90	12,081,266.60	754	40,055.00	
£ / R	On	16/09/2013	Foreign Exchange Future	14.74	Call	1,288.57970	1.28858	1,376.94750	1.37695	1,288.580	18.92	0.00	0	0.00	
£ / R	On	16/09/2013	Foreign Exchange Future	14.74	Put	5.67970	0.00568	7.04750	0.00705	5.680	18.92	0.00	0	0.00	
£ / R	On	16/09/2013	Foreign Exchange Future	14.75	Call	1,278.68160	1.27868	1,367.05930	1.36706	1,278.682	18.84	0.00	0	0.00	
£ / R	On	16/09/2013	Foreign Exchange Future	14.75	Put	5.78160	0.00578	7.15930	0.00716	5.782	18.84	0.00	0	0.00	
£ / R	On	16/09/2013	Foreign Exchange Future	14.76	Call	1,268.78590	1.26879	1,357.17310	1.35717	1,268.786	18.76	0.00	0	0.00	
£ / R	On	16/09/2013	Foreign Exchange Future	14.76	Put	5.88590	0.00589	7.27310	0.00727	5.886	18.76	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future			16.23000	16.23000	16.33350	16.33350		16.02	1,493,160.00	92	8,304.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Call	1,422.03870	1.42204	1,526.07440	1.52607	1,422.039	14.46	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Put	82.03870	0.08204	82.57440	0.08257	82.039	14.46	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Call	1,413.68450	1.41368	1,517.55990	1.51756	1,413.685	14.47	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Put	83.68450	0.08368	84.05990	0.08406	83.685	14.47	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Call	1,405.35600	1.40536	1,509.06550	1.50907	1,405.356	14.48	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Put	85.35600	0.08536	85.56550	0.08557	85.356	14.48	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future			16.46140	16.46140	16.56820	16.56820		16.02	0.00	0	1,281.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	27.66090	0.02766	29.27770	0.02928	27.661	18.49	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	3,639.06090	3.63906	3,747.47770	3.74748	3,639.061	18.49	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	3,491.72010	3.49172	3,600.05670	3.60006	3,491.720	18.06	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	30.32010	0.03032	31.85670	0.03186	30.320	18.06	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	2,302.62960	2.30263	2,413.25570	2.41326	2,302.630	15.68	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	91.22960	0.09123	95.05570	0.09506	91.230	15.68	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	2,265.93290	2.26593	2,376.84510	2.37685	2,265.933	15.61	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	94.53290	0.09453	98.64510	0.09865	94.533	15.61	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	2,256.77780	2.25678	2,367.76120	2.36776	2,256.778	15.59	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	95.37780	0.09538	99.56120	0.09956	95.378	15.59	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	2,247.62750	2.24763	2,358.68490	2.35868	2,247.628	15.58	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	96.22750	0.09623	100.48490	0.10048	96.228	15.58	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	113.81130	0.11381	119.55580	0.11956	113.811	15.24	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	2,075.21130	2.07521	2,187.75580	2.18776	2,075.211	15.24	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future			16.69070	16.69070	16.80090	16.80090		16.11	0.00	0	200.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	1,250.84250	1.25084	1,339.25480	1.33925	1,250.843	15.32	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	600.14250	0.60014	578.35480	0.57835	600.143	15.32	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	1,245.63100	1.24563	1,333.36390	1.33336	1,245.631	15.33	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	604.93100	0.60493	582.46390	0.58246	604.931	15.33	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	1,240.43950	1.24044	1,327.88810	1.32789	1,240.439	15.35	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	609.73950	0.60974	586.98810	0.58699	609.739	15.35	0.00	0	0.00	
¥ / R	On	16/09/2013	Foreign Exchange Future			0.10510	0.10510	0.10611	0.10611		19.20	0.00	0	241.00	
¥ / R	On	16/09/2013	Foreign Exchange Future	0.09	Call	1,510.59300	0.01511	1,611.65680	0.01612	1,510.593	26.29	0.00	0	0.00	
¥ / R	On	16/09/2013	Foreign Exchange Future	0.09	Put	0.69300	0.00001	0.25680	0.00000	0.693	26.29	0.00	0	0.00	
¥ / R	On	16/09/2013	Foreign Exchange Future	0.10	Call	536.15710	0.00536	624.14140	0.00624	536.157	19.20	0.00	0	0.00	
¥ / R	On	16/09/2013	Foreign Exchange Future	0.10	Put	26.25710	0.00026	12.74140	0.00013	26.257	19.20	0.00	0	0.00	
¥ / R	On	16/09/2013	Foreign Exchange Future	0.11	Call	51.87770	0.00052	61.13700	0.00061	51.878	22.36	0.00	0	0.00	
¥ / R	On	16/09/2013	Foreign Exchange Future	0.11	Put	541.97770	0.00542	449.73700	0.00450	541.978	22.36	0.00	0	0.00	
¥ / R	On	13/12/2013	Foreign Exchange Future			0.10658	0.10658	0.10771	0.10771		17.10	0.00	0	14,275.00	

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	0.09	Call	1,667.58110		0.01668		1,778.17960	0.01778	1,667.581	16.53	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	9.68110		0.00010		6.97960	0.00007	9.681	16.53	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	795.74670		0.00796		877.61420	0.00878	795.747	17.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	137.84670		0.00138		106.41420	0.00106	137.847	17.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	301.62350		0.00302		327.71010	0.00328	301.623	19.44	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	643.72350		0.00644		556.51010	0.00557	643.723	19.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.67920	13.67920		13.83260	13.83260			15.81	224,325,200.80	16,399	55,213.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,379.24920	2.37925		2,532.63170	2.53263	2,379.249	24.95	24.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.04920	0.00005		0.03170	0.00003	0.049	24.95	24.95	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,179.30290	2.17930		2,332.66830	2.33267	2,179.303	24.05	24.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.10290	0.00010		0.06830	0.00007	0.103	24.05	24.05	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,129.32380	2.12932		2,282.68260	2.28268	2,129.324	23.82	23.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.12380	0.00012		0.08260	0.00008	0.124	23.82	23.82	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,689.82040	1.68982		1,843.03200	1.84303	1,689.820	21.84	21.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.62040	0.00062		0.43200	0.00043	0.620	21.84	21.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,679.84340	1.67984		1,833.04840	1.83305	1,679.843	21.79	21.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.64340	0.00064		0.44840	0.00045	0.643	21.79	21.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,669.86730	1.66987		1,823.06530	1.82307	1,669.867	21.75	21.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	0.66730	0.00067		0.46530	0.00047	0.667	21.75	21.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,629.97190	1.62997		1,783.13970	1.78314	1,629.972	21.57	21.57	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	0.77190	0.00077		0.53970	0.00054	0.772	21.57	21.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,580.12570	1.58013		1,733.24930	1.73325	1,580.126	21.34	21.34	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	0.92570	0.00093		0.64930	0.00065	0.926	21.34	21.34	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1.59330	0.00159		1.12610	0.00113	1.593	20.67	20.67	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,430.79330	1.43079		1,583.72610	1.58373	1,430.793	20.67	20.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,331.48330	1.33148		1,484.21990	1.48422	1,331.483	20.21	20.21	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	2.28330	0.00228		1.61990	0.00162	2.283	20.21	20.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,132.65070	1.13265		1,285.91980	1.28592	1,132.651	18.45	18.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	3.45070	0.00345		3.31980	0.00332	3.451	18.45	18.45	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	6.97000	0.00697		7.58970	0.00759	6.970	15.81	15.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	836.17000	0.83617		990.18970	0.99019	836.170	15.81	15.81	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	597.93840	0.59794		747.76110	0.74776	597.938	14.68	14.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	18.73840	0.01874		15.16110	0.01516	18.738	14.68	14.68	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	143.20690	0.14321		211.73090	0.21173	143.207	16.25	16.25	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	264.00690	0.26401		179.13090	0.17913	264.007	16.25	16.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Put	408.27120	0.40827		295.14940	0.29515	408.271	17.13	17.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Call	87.47120	0.08747		127.74940	0.12775	87.471	17.13	17.13	0.00	0	150.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Call	69.66700	0.06967		101.95040	0.10195	69.667	17.53	17.53	0.00	0	42,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Put	480.46700	0.48047		359.35040	0.35935	480.467	17.53	17.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	844.74400	0.84474		702.17350	0.70217	844.744	19.25	19.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	23.94400	0.02394		34.77350	0.03477	23.944	19.25	19.25	0.00	0	7,900.00
€ / 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	400.76770	0.40077		402.48690	0.40249	400.768	13.03	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	215.06770	0.21507		216.78690	0.21679	215.068	13.03	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	395.17720	0.39518		396.90420	0.39690	395.177	13.04	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	219.47720	0.21948		221.20420	0.22120	219.477	13.04	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	389.64310	0.38964		391.37770	0.39138	389.643	13.05	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	223.94310	0.22394		225.67770	0.22568	223.943	13.05	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.86950	13.86950		14.03880	14.03880			16.07	7,281,487.50	525	35,888.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,680.28080	2.68028		2,848.15880	2.84816	2,680.281	19.69	19.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	10.78080	0.01078		9.35880	0.00936	10.781	19.69	19.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,440.30090	2.44030		2,608.33340	2.60833	2,440.301	18.72	18.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	13.80090	0.01380		12.53340	0.01253	13.801	18.72	18.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,391.02980	2.39103		2,559.09830	2.55910	2,391.030	18.52	18.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	14.52980	0.01453		13.29830	0.01330	14.530	18.52	18.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,341.80040	2.34180		2,509.91100	2.50991	2,341.800	18.32	18.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	15.30040		0.01530		14.11100	0.01411	15.300	18.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,415.89150		1.41589	1,583.69660	1.58370	1,415.891	14.71	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	46.39150		0.04639	44.89660	0.04490	46.391	14.71	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,327.46650		1.32747	1,489.62760	1.48963	1,327.466	14.75	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	57.96650		0.05797	50.82760	0.05083	57.966	14.75	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	921.64860		0.92165	1,055.69880	1.05570	921.649	14.92	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	152.14860		0.15215	116.89880	0.11690	152.149	14.92	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	850.68860		0.85069	978.25240	0.97825	850.689	15.02	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	181.18860		0.18119	139.45240	0.13945	181.189	15.02	0.00	0	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	429.32970		0.42933	496.08080	0.49608	429.330	16.42	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	559.82970		0.55983	457.28080	0.45728	559.830	16.42	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	140.38540		0.14039	153.15070	0.15315	140.385	19.71	0.00	0	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,620.88540		1.62089	1,464.35070	1.46435	1,620.885	19.71	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.08020		14.08020	14.25350	14.25350		16.20	204,444,504.00	14,520	22,317.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,694.98690		1.69499	1,853.14320	1.85314	1,694.987	14.98	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	104.78690		0.10479	89.64320	0.08964	104.787	14.98	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	106.06060		0.10606	90.76080	0.09076	106.061	14.97	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,686.26060		1.68626	1,844.26080	1.84426	1,686.261	14.97	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,677.54750		1.67755	1,835.38830	1.83539	1,677.548	14.96	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	107.34750		0.10735	91.88830	0.09189	107.348	14.96	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.28850		14.28850	14.46590	14.46590		16.28	0.00	0	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,043.46260		1.04346	1,133.43010	1.13343	1,043.463	15.46	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	544.96260		0.54496	457.53010	0.45753	544.963	15.46	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,038.48930		1.03849	1,127.49980	1.12750	1,038.489	15.48	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	549.98930		0.54999	461.59980	0.46160	549.989	15.48	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,033.53450		1.03353	1,121.58660	1.12159	1,033.534	15.50	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	555.03450		0.55503	465.68660	0.46569	555.034	15.50	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.77320		14.77320	14.95680	14.95680		16.82	0.00	0	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	544.78290		0.54478	473.12220	0.47312	544.783	15.45	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,627.98290		1.62798	1,739.92220	1.73992	1,627.983	15.45	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,622.20860		1.62221	1,733.73720	1.73374	1,622.209	15.46	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	549.00860		0.54901	476.93720	0.47694	549.009	15.46	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,616.45830		1.61646	1,727.57020	1.72757	1,616.458	15.47	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	553.25830		0.55326	480.77020	0.48077	553.258	15.47	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future			107.04952		107.04952	107.04845	107.04845		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future			0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,940.48000		3.94048	3,941.55000	3.94155	3,940.480	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,950.48000		3.95048	3,951.55000	3.95155	3,950.480	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,960.48000		3.96048	3,961.55000	3.96155	3,960.480	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future			101.85674		101.85674	101.85413	101.85413		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	8,133.26000		8.13326	8,135.87000	8.13587	8,133.260	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	8,143.26000		8.14326	8,145.87000	8.14587	8,143.260	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	8,153.26000		8.15326	8,155.87000	8.15587	8,153.260	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future			105.14699		105.14699	105.14425	105.14425		0.00	0.00	0	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,843.01000		4.84301	4,845.75000	4.84575	4,843.010	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,853.01000		4.85301	4,855.75000	4.85575	4,853.010	0.00	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	4,863.01000	4.86301	4,865.75000	4.86575	4,863.010		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			398.12400	398.12400	398.12200	398.12200			0.00	0	0.00
AL37	On 06/02/2014	Index Future			403.32400	403.32400	403.32700	403.32700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			467.35400	467.35400	467.33700	467.33700			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			473.45800	473.45800	473.44700	473.44700			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			420.72100	420.72100	421.32100	421.32100			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			426.21600	426.21600	426.82900	426.82900			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22960	9.22960	9.26540	9.26540		11.88	5,445,464.00	590	7,662.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	730.19340	0.73019	766.02860	0.76603	730.193	14.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.59340	0.00059	0.62860	0.00063	0.593	14.86	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	6.17420	0.00617	5.75050	0.00575	6.174	13.39	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	435.77420	0.43577	471.15050	0.47115	435.774	13.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	351.83400	0.35183	386.04370	0.38604	351.834	13.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	12.23400	0.01223	10.64370	0.01064	12.234	13.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	342.75720	0.34276	376.77750	0.37678	342.757	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	13.15720	0.01316	11.37750	0.01138	13.157	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	333.74020	0.33374	367.62770	0.36763	333.740	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	14.14020	0.01414	12.22770	0.01223	14.140	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	67.93340	0.06793	84.79720	0.08480	67.933	12.08	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	138.33340	0.13833	119.39720	0.11940	138.333	12.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.59400	0.00059	0.55960	0.00056	0.594	18.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,070.99400	1.07099	1,035.15960	1.03516	1,070.994	18.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.30140	9.30140	9.34480	9.34480		11.87	2,418,364.00	260	10,480.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,015.93300	1.01593	1,060.33730	1.06034	1,015.933	13.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	14.53300	0.01453	15.53730	0.01554	14.533	13.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	735.93890	0.73594	777.42530	0.77743	735.939	12.31	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	34.53890	0.03454	32.62530	0.03263	34.539	12.31	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	238.09770	0.23810	261.33970	0.26134	238.098	11.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	236.69770	0.23670	216.53970	0.21654	236.698	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	174.03490	0.17403	189.80790	0.18981	174.035	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	332.63490	0.33263	305.00790	0.30501	332.635	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	170.55720	0.17056	186.05590	0.18606	170.557	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	339.15720	0.33916	311.25590	0.31126	339.157	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	167.14000	0.16714	182.36720	0.18237	167.140	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	345.74000	0.34574	317.56720	0.31757	345.740	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	130.46050	0.13046	142.65230	0.14265	130.460	12.41	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	429.06050	0.42906	397.85230	0.39785	429.061	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	25.11990	0.02512	27.69000	0.02769	25.120	13.39	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,023.71990	1.02372	982.89000	0.98289	1,023.720	13.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	16.37750	0.01638	16.57190	0.01657	16.378	14.73	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,314.97750	1.31498	1,271.77190	1.27177	1,314.978	14.73	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.38460	9.38460	9.42960	9.42960		12.07	0.00	0	3,845.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	289.51570	0.28952	308.29220	0.30829	289.516	12.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	394.91570	0.39492	368.69220	0.36869	394.916	12.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	285.59290	0.28559	303.84710	0.30385	285.593	12.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	400.99290	0.40099	374.24710	0.37425	400.993	12.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	407.11220	0.40711	380.15810	0.38016	407.112	12.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	281.71220	0.28171	299.75810	0.29976	281.712	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.46900	9.46900	9.51540	9.51540		12.19	0.00	0	50.00

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 13/06/2014	Foreign Exchange Future	9.89	Call	256.59770		0.25660		271.23640	0.27124	256.598	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	677.59770		0.67760		645.83640	0.64584	677.598	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	253.68670		0.25369		268.19840	0.26820	253.687	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	684.68670		0.68469		652.79840	0.65280	684.687	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	250.91950		0.25092		265.18820	0.26519	250.920	12.72	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	691.91950		0.69192		659.78820	0.65979	691.919	12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.06980		10.06980		10.10900	10.10900		13.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,878.68620		2.87869		2,920.63560	2.92064	2,878.686	14.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	58.88620		0.05889		61.63560	0.06164	58.886	14.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,832.13560		2.83214		2,873.89670	2.87390	2,832.136	14.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	62.33560		0.06234		64.89670	0.06490	62.336	14.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	65.94670		0.06595		68.29810	0.06830	65.947	14.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,785.74670		2.78575		2,827.29810	2.82730	2,785.747	14.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.83480		9.83480		9.88800	9.88800		15.68	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	748.07000		0.74807		801.21230	0.80121	748.070	17.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	3.27000		0.00327		3.21230	0.00321	3.270	17.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	738.20920		0.73821		791.35430	0.79135	738.209	17.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	3.40920		0.00341		3.35430	0.00335	3.409	17.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	728.35480		0.72835		781.50280	0.78150	728.355	17.64	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	3.55480		0.00355		3.50280	0.00350	3.555	17.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.94660		9.94660		10.00930	10.00930		15.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	342.24990		0.34225		369.06580	0.36907	342.250	15.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	335.64990		0.33565		299.76580	0.29977	335.650	15.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	337.62440		0.33762		364.13030	0.36413	337.624	15.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	341.02440		0.34102		304.83030	0.30483	341.024	15.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	333.33440		0.33333		359.24330	0.35924	333.334	15.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	346.73440		0.34673		309.94330	0.30994	346.734	15.89	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			297.21160		297.21160		-325.65350	-325.65350			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			574.85310		574.85310		573.24560	573.24560			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			742.92610		742.92610		764.43020	764.43020			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			491.76380		491.76380		585.07740	585.07740			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			258.97400		258.97400		253.68970	253.68970			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			174.77650		174.77650		205.85770	205.85770			0.00	0	2,830.00
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			10,000.00020		10,000.00020		10,000.00020	10,000.00020			0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			10,000.00020		10,000.00020		10,000.00020	10,000.00020			0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			41.99360		41.99360		39.19550	39.19550			0.00	0	30,000.00

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 CAEV	On 23/09/2013	Can-Do Future			41.30070		41.30070		38.99640	38.99640			0.00	0	16,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			2,233.80980		2,233.80980		2,594.22140	2,594.22140			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			190.93010		190.93010		200.60000	200.60000			1,003,000.00	5,000	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.10330		11.10330		11.26220	11.26220		16.71	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,264.08240		1.26408		1,423.44000	1.42344	1,264.082	21.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.78240		0.00078		1.24000	0.00124	0.782	21.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,254.15030		1.25415		1,413.49190	1.41349	1,254.150	21.17	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.85030		0.00085		1.29190	0.00129	0.850	21.17	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,244.22320		1.24422		1,403.54590	1.40355	1,244.223	21.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.92320		0.00092		1.34590	0.00135	0.923	21.21	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.26290		11.26290		11.43570	11.43570		16.76	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	660.35110		0.66035		786.09870	0.78610	660.351	15.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	187.45110		0.18745		140.39870	0.14040	187.451	15.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	653.98560		0.65399		779.00210	0.77900	653.986	15.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	191.08560		0.19109		143.30210	0.14330	191.086	15.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	647.66340		0.64766		771.94520	0.77195	647.663	15.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	194.76340		0.19476		146.24520	0.14625	194.763	15.98	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.68960		1.68960		1.69490	1.69490		16.23	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,996.77530		0.19968		2,049.93950	0.20499	1,996.775	20.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.77530		0.00008		0.93950	0.00009	0.775	20.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,897.04050		0.18970		1,950.26090	0.19503	1,897.040	20.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	1.04050		0.00010		1.26090	0.00013	1.040	20.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,797.39640		0.17974		1,850.69010	0.18507	1,797.396	20.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	1.39640		0.00014		1.69010	0.00017	1.396	20.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70370		1.70370		1.71040	1.71040		16.24	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	879.91640		0.08799		921.96630	0.09220	879.916	15.87	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	342.91640		0.03429		317.96630	0.03180	342.916	15.87	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	820.84590		0.08208		860.23130	0.08602	820.846	15.94	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	383.84590		0.03838		356.23130	0.03562	383.846	15.94	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	764.60180		0.07646		801.27920	0.08013	764.602	16.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	427.60180		0.04276		397.27920	0.03973	427.602	16.02	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.88730		107.88730		107.88445	107.88445			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	2,102.70000		2.10270		2,105.55000	2.10555	2,102.700		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	2,112.70000		2.11270		2,115.55000	2.11555	2,112.700		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	2,122.70000		2.12270		2,125.55000	2.12555	2,122.700		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
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			10.01457		79.68553		9.96982	80.00367			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	12,078.71000		12.07871		11,760.57000	11.76057	12,078.710		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	11,990.43000		11.99043		11,672.29000	11.67229	11,990.430		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	11,902.28000		11.90228	11,584.14000	11.58414	11,902.280			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.14896		80.72634	10.10251	81.04954				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	4,409.83000		4.40983	4,086.63000	4.08663	4,409.830			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	4,334.30000		4.33430	4,011.10000	4.01110	4,334.300			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	4,258.88000		4.25888	3,935.68000	3.93568	4,258.880			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			420.24600		420.24600	420.84600	420.84600				0.00	0	110.00
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	257,440.00000		25.74400	251,440.00000	25.14400	257,440.000			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	257,540.00000		25.75400	251,540.00000	25.15400	257,540.000			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	257,640.00000		25.76400	251,640.00000	25.16400	257,640.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			425.73500		425.73500	426.34800	426.34800				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	142,550.00000		14.25500	136,420.00000	13.64200	142,550.000			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	142,650.00000		14.26500	136,520.00000	13.65200	142,650.000			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	142,750.00000		14.27500	136,620.00000	13.66200	142,750.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			431.38900		431.38900	432.00500	432.00500				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	106,010.00000		10.60100	99,850.00000	9.98500	106,010.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	106,110.00000		10.61100	99,950.00000	9.99500	106,110.000			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	106,210.00000		10.62100	100,050.00000	10.00500	106,210.000			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			191.60500		191.60500	191.91900	191.91900				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			194.13100		194.13100	194.45100	194.45100				0.00	0	166.00
ILBI	On 07/11/2013	Index Future			520.02500		520.02500	520.02500	520.02500				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			527.05600		527.05600	527.05600	527.05600				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
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	5.24000	94.76000		5.23000	94.77000			0.00	0	700.00	
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.32000	94.68000		5.30000	94.70000			0.00	0	0.00	
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.46000	94.54000		5.47000	94.53000			0.00	0	3,000.00	
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.56000	94.44000		5.56000	94.44000			0.00	0	1,500.00	
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.71000	94.29000		5.72000	94.28000			0.00	0	1,000.00	
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.91000	94.09000		5.92000	94.08000			0.00	0	0.00	
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	6.08000	93.92000		6.09000	93.91000			0.00	0	400.00	
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.52000	93.48000		6.52000	93.48000			0.00	0	1,000.00	
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.86000	93.14000		6.89000	93.11000			0.00	0	0.00	
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	7.20000	92.80000		7.23000	92.77000			0.00	0	0.00	
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.53000	92.47000		7.55000	92.45000			0.00	0	250.00	
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.81000	92.19000		7.85000	92.15000			0.00	0	0.00	
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	8.02020	8.02020		8.08610	8.08610		12.61	0.00	0	0.00	
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.59	Call	433.65570	0.43366	498.98460	0.49898	433.656	13.82	0	0.00	
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.59	Put	3.45570	0.00346	2.88460	0.00288	3.456	13.82	0	0.00	
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.60	Call	423.85760	0.42386	489.14000	0.48914	423.858	13.69	0	0.00	
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.60	Put	3.65760	0.00366	3.04000	0.00304	3.658	13.69	0	0.00	
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.61	Call	414.23130	0.41423	479.30520	0.47931	414.231	13.67	0	0.00	
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.61	Put	4.03130	0.00403	3.20520	0.00321	4.031	13.67	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.09180	8.09180		8.16500	8.16500		11.78	0.00	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.14	Call	184.66100	0.18466	220.29720	0.22030	184.661	11.92	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.14	Put	232.86100	0.23286	195.29720	0.19530	232.861	11.92	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.15	Call	180.79970	0.18080	215.29630	0.21530	180.800	11.95	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.15	Put	238.99970	0.23900	200.29630	0.20030	239.000	11.95	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.16	Call	177.01190	0.17701	210.37190	0.21037	177.012	11.99	0	0.00	
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.16	Put	245.21190	0.24521	205.37190	0.20537	245.212	11.99	0	0.00	
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.53320	9.53320	0.10489	9.44770	9.44770		19.88	0.00	0	0.00	
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.04	Call	231.15640	0.02312	0.10489	157.30020	0.01573	231.156	19.30	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.04	Put	5,299.15640	0.52992	0.10489	6,080.30020	0.60803	5,299.156	19.30	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.05	Call	219.96050	0.02200	0.10489	151.12670	0.01511	219.960	19.29	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.05	Put	5,387.96050	0.53880	0.10489	6,174.12670	0.61741	5,387.961	19.29	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.06	Call	211.34190	0.02113	0.10489	145.19270	0.01452	211.342	19.33	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.06	Put	5,479.34190	0.54793	0.10489	6,268.19270	0.62682	5,479.342	19.33	0	0.00
R023	On 07/11/2013		Bond Future	8.37161	97.58215		8.33646	97.80079			0.00	0	11,802.00	
R023	On 07/11/2013		Bond Future	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	6.49	Put	12,659.98000	12.65998	12,441.34000	12.44134	12,659.980	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	6.50	Put	12,587.25000	12.58725	12,368.61000	12.36861	12,587.250	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	6.51	Put	12,514.57000	12.51457	12,295.93000	12.29593	12,514.570	0.00	0	0.00	
R023	On 06/02/2014		Bond Future	8.49652	98.85667		8.45894	99.08395			0.00	0	0.00	
R023	On 06/02/2014		Bond Future	7.84	Call	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	4,072.54000	4.07254	3,845.26000	3.84526	4,072.540	0.00	0	0.00	
R023	On 06/02/2014		Bond Future	7.85	Call	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	4,008.86000	4.00886	3,781.58000	3.78158	4,008.860	0.00	0	0.00	
R023	On 06/02/2014		Bond Future	7.86	Call	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	3,945.22000	3.94522	3,717.94000	3.71794	3,945.220	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future			6.73891		113.65615	6.74125	113.65185			3.01	13,979,706.45	123	30,991.00
R157	On 07/11/2013	Bond Future	5.59	Call	48.70000		0.04870	49.85000	0.04985	48.700	48.700	2.94	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,184.37000		2.18437	2,189.82000	2.18982	2,184.370	2,184.370	2.94	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	50.16000		0.05016	51.34000	0.05134	50.160	50.160	2.94	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,167.01000		2.16701	2,172.49000	2.17249	2,167.010	2,167.010	2.94	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	51.66000		0.05166	52.85000	0.05285	51.660	51.660	2.94	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	2,149.69000		2.14969	2,155.18000	2.15518	2,149.690	2,149.690	2.94	0.00	0	0.00
R157	On 06/02/2014	Bond Future			7.00771		115.14067	7.00967	115.13758			2.82	2,302,813.40	20	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	168.87000		0.16887	169.95000	0.16995	168.870	168.870	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,354.95000		2.35495	2,359.12000	2.35912	2,354.950	2,354.950	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	171.32000		0.17132	172.40000	0.17240	171.320	171.320	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,341.20000		2.34120	2,345.37000	2.34537	2,341.200	2,341.200	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	173.79000		0.17379	174.88000	0.17488	173.790	173.790	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,327.48000		2.32748	2,331.66000	2.33166	2,327.480	2,327.480	2.76	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.34128		109.86180	7.34459	109.85741			2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	112.00000		0.11200	112.35000	0.11235	112.000	112.000	2.48	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,017.76000		3.01776	3,022.50000	3.02250	3,017.760	3,017.760	2.48	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,005.39000		3.00539	3,010.14000	3.01014	3,005.390	3,005.390	2.48	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	113.39000		0.11339	113.75000	0.11375	113.390	113.390	2.48	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	114.80000		0.11480	115.16000	0.11516	114.800	114.800	2.48	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,993.04000		2.99304	2,997.79000	2.99779	2,993.040	2,993.040	2.48	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.81471		111.32734	7.81886	111.32288			2.19	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	469.47000		0.46947	469.28000	0.46928	469.470	469.470	2.17	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,634.07000		1.63407	1,638.34000	1.63834	1,634.070	1,634.070	2.17	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	472.83000		0.47283	472.63000	0.47263	472.830	472.830	2.17	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,626.51000		1.62651	1,630.77000	1.63077	1,626.510	1,626.510	2.17	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	476.20000		0.47620	476.00000	0.47600	476.200	476.200	2.17	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,618.96000		1.61896	1,623.22000	1.62322	1,618.960	1,618.960	2.17	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			8.63544		118.57475	8.59552	118.91629			15.66	200,035,603.25	1,687	58,282.00
R186	On 07/11/2013	Bond Future	6.50	Call	25.88000		0.02588	31.10000	0.03110	25.880	25.880	15.36	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,496.62000		20.49662	20,160.30000	20.16030	20,496.620	20,496.620	15.36	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	58.13000		0.05813	68.51000	0.06851	58.130	58.130	15.36	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,882.46000		17.88246	17,551.30000	17.55130	17,882.460	17,882.460	15.36	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,202.72000		1.20272	1,312.10000	1.31210	1,202.720	1,202.720	15.43	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,814.07000		6.81407	6,581.91000	6.58191	6,814.070	6,814.070	15.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,884.03000		5.88403	5,671.48000	5.67148	5,884.030	5,884.030	15.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,541.61000		1.54161	1,670.60000	1.67060	1,541.610	1,541.610	15.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,568.06000		1.56806	1,698.48000	1.69848	1,568.060	1,568.060	15.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,820.56000		5.82056	5,609.44000	5.60944	5,820.560	5,820.560	15.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,594.82000		1.59482	1,726.68000	1.72668	1,594.820	1,594.820	15.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,757.50000		5.75750	5,547.82000	5.54782	5,757.500	5,757.500	15.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,208.70000		5.20870	5,012.12000	5.01212	5,208.700	5,208.700	15.51	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,850.16000		1.85016	1,995.12000	1.99512	1,850.160	1,850.160	15.51	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,693.65000		2.69365	2,875.43000	2.87543	2,693.650	2,693.650	15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,858.27000		3.85827	3,698.51000	3.69851	3,858.270	3,858.270	15.58	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,739.51000		3.73951	3,956.76000	3.95676	3,739.510	3,739.510	15.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,767.33000		2.76733	2,643.04000	2.64304	2,767.330	2,767.330	15.66	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	4,980.14000		4.98014	5,229.17000	5.22917	4,980.140	4,980.140	15.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,926.59000		1.92659	1,834.08000	1.83408	1,926.590	1,926.590	15.78	0.00	0	1,200.00

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 06/02/2014	Bond Future			8.74911		114.83435		8.70756	115.18156		15.88	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,706.55000		1.70655	1,807.85000	1.80785	1,706.550	1,706.550	15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,578.97000		10.57897	10,333.06000	10.33306	10,578.970	10,578.970	15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,727.06000		1.72706	1,829.23000	1.82923	1,727.060	1,727.060	15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,506.88000		10.50688	10,261.84000	10.26184	10,506.880	10,506.880	15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,748.50000		1.74850	1,851.56000	1.85156	1,748.500	1,748.500	15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,435.81000		10.43581	10,191.66000	10.19166	10,435.810	10,435.810	15.59	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.86632		116.35943		8.82334	116.71004		15.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,210.73000		1.21073	1,277.58000	1.27758	1,210.730	1,210.730	14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	17,074.81000		17.07481	16,791.05000	16.79105	17,074.810	17,074.810	14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,224.23000		1.22423	1,291.65000	1.29165	1,224.230	1,224.230	14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,990.57000		16.99057	16,707.38000	16.70738	16,990.570	16,990.570	14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,906.56000		16.90656	16,623.94000	16.62394	16,906.560	16,906.560	14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,237.85000		1.23785	1,305.84000	1.30584	1,237.850	1,237.850	14.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.98716		112.62167		8.94254	112.97694		15.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,253.75000		4.25375	4,404.89000	4.40489	4,253.750	4,253.750	15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,991.01000		9.99101	9,786.88000	9.78688	9,991.010	9,991.010	15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,284.05000		4.28405	4,435.89000	4.43589	4,284.050	4,284.050	15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,936.13000		9.93613	9,732.70000	9.73270	9,936.130	9,936.130	15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,314.47000		4.31447	4,467.01000	4.46701	4,314.470	4,314.470	15.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,881.45000		9.88145	9,678.72000	9.67872	9,881.450	9,881.450	15.11	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future			273.55123		273.55123		274.10983	274.10983			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		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	6,438.77000		6.43877	5,880.17000	5.88017	6,438.770	6,438.770		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	6,448.77000		6.44877	5,890.17000	5.89017	6,448.770	6,448.770		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	6,458.77000		6.45877	5,900.17000	5.90017	6,458.770	6,458.770		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.58709		106.78129		5.56425	106.80612		1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	57.01000		0.05701	61.90000	0.06190	57.010	57.010	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	928.50000		0.92850	908.56000	0.90856	928.500	928.500	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	58.66000		0.05866	63.64000	0.06364	58.660	58.660	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	919.15000		0.91915	899.30000	0.89930	919.150	919.150	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	60.34000		0.06034	65.43000	0.06543	60.340	60.340	1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	909.83000		0.90983	890.09000	0.89009	909.830	909.830	1.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.68308		103.76838		5.65190	103.79471		1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	247.27000		0.24727	258.04000	0.25804	247.270	247.270	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	622.33000		0.62233	606.77000	0.60677	622.330	622.330	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	250.30000		0.25030	261.15000	0.26115	250.300	250.300	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	616.87000		0.61687	601.39000	0.60139	616.870	616.870	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	253.35000		0.25335	264.29000	0.26429	253.350	253.350	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	611.43000		0.61143	596.04000	0.59604	611.430	611.430	1.48	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.82621		105.14653		5.78363	105.17205		1.15	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	151.06000		0.15106	158.34000	0.15834	151.060	151.060	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	805.72000		0.80572	787.48000	0.78748	805.720	805.720	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	801.20000		0.80120	783.01000	0.78301	801.200	801.200	1.13	0.00	0	0.00

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 08/05/2014	Bond Future	4.75	Call	152.60000		0.15260		159.93000	0.15993	152.600	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	154.15000		0.15415		161.53000	0.16153	154.150	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	796.69000		0.79669		778.55000	0.77855	796.690	1.13	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.09439		102.14088		6.02238	102.16672		0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	182.26000		0.18226		191.99000	0.19199	182.260	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	471.64000		0.47164		455.53000	0.45553	471.640	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	183.53000		0.18353		193.31000	0.19331	183.530	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	469.30000		0.46930		453.24000	0.45324	469.300	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	184.80000		0.18480		194.63000	0.19463	184.800	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	466.97000		0.46697		450.96000	0.45096	466.970	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			199.81941		199.81941		200.11332	200.11332			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	9,170.59000		9.17059		8,876.68000	8.87668	9,170.590		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	9,180.59000		9.18059		8,886.68000	8.88668	9,180.590		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	9,190.59000		9.19059		8,896.68000	8.89668	9,190.590		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			7.57262		103.52614		7.58512	103.48458		5.93	5,383,359.28	52	19,672.00
R203	On 07/11/2013	Bond Future	5.71	Call	8.00000		0.00800		8.08000	0.00808	8.000	5.80	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,439.06000		6.43906		6,480.70000	6.48070	6,439.060	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	22.07000		0.02207		22.13000	0.02213	22.070	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,455.36000		5.45536		5,496.98000	5.49698	5,455.360	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	22.84000		0.02284		22.90000	0.02290	22.840	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	5,420.70000		5.42070		5,462.32000	5.46232	5,420.700	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	23.63000		0.02363		23.69000	0.02369	23.630	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	5,386.08000		5.38608		5,427.70000	5.42770	5,386.080	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,296.62000		101.29662		101,255.06000	101.25506	101,296.620	6.12	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	6.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.76495		104.87834		7.77812	104.83739		5.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	108.46000		0.10846		107.24000	0.10724	108.460	5.38	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,951.35000		5.95135		5,991.08000	5.99108	5,951.350	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	154.50000		0.15450		152.71000	0.15271	154.500	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,366.69000		5.36669		5,405.85000	5.40585	5,366.690	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	157.32000		0.15732		155.50000	0.15550	157.320	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,336.44000		5.33644		5,375.57000	5.37557	5,336.440	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	160.18000		0.16018		158.32000	0.15832	160.180	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,306.24000		5.30624		5,345.33000	5.34533	5,306.240	5.38	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.97052		102.11072		7.98523	102.06809		5.49	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	161.22000		0.16122		159.18000	0.15918	161.220	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,891.01000		6.89101		6,931.60000	6.93160	6,891.010	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	163.52000		0.16352		161.46000	0.16146	163.520	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,861.93000		6.86193		6,902.50000	6.90250	6,861.930	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	165.86000		0.16586		163.76000	0.16376	165.860	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,832.89000		6.83289		6,873.42000	6.87342	6,832.890	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,151.41000		1.15141		1,139.21000	1.13921	1,151.410	5.48	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,822.11000		2.82211		2,852.54000	2.85254	2,822.110	5.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.20426		103.47296		8.22034	103.42977		5.19	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,062.57000		1.06257		1,051.30000	1.05130	1,062.570	5.13	0.00	0	0.00

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 07/08/2014	Bond Future	7.29	Put	3,556.83000		3.55683	3,588.75000	3.58875		3,556.830	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,071.83000		1.07183	1,060.48000	1.06048		1,071.830	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,538.39000		3.53839	3,570.23000	3.57023		3,538.390	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,081.13000		1.08113	1,069.70000	1.06970		1,081.130	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,520.01000		3.52001	3,551.77000	3.55177		3,520.010	5.13	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.51805		92.91679	9.47311	93.30352				0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	934.38000		0.93438	547.65000	0.54765		934.380		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	847.24000		0.84724	460.51000	0.46051		847.240		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	760.24000		0.76024	373.51000	0.37351		760.240		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.62970		89.87372	9.58314	90.26652				0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	2,227.29000		2.22729	1,834.49000	1.83449		2,227.290		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	2,139.86000		2.13986	1,747.06000	1.74706		2,139.860		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	2,052.57000		2.05257	1,659.77000	1.65977		2,052.570		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.74475		91.06736	9.69676	91.46431				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	3,178.34000		3.17834	2,781.39000	2.78139		3,178.340		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	3,091.14000		3.09114	2,694.19000	2.69419		3,091.140		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	3,004.08000		3.00408	2,607.13000	2.60713		3,004.080		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.76749		104.09966	7.76911	104.09290			7.80	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	53.12000		0.05312	54.95000	0.05495		53.120	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	6,461.43000		6.46143	6,470.02000	6.47002		6,461.430	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	54.75000		0.05475	56.62000	0.05662		54.750	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	6,418.04000		6.41804	6,426.67000	6.42667		6,418.040	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	56.43000		0.05643	58.33000	0.05833		56.430	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	6,374.72000		6.37472	6,383.38000	6.38338		6,374.720	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	349.53000		0.34953	354.97000	0.35497		349.530	7.72	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,618.11000		3.61811	3,630.31000	3.63031		3,618.110	7.72	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.92376		101.42954	7.92520	101.42381			7.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	274.77000		0.27477	277.13000	0.27713		274.770	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,608.21000		6.60821	6,616.30000	6.61630		6,608.210	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	279.32000		0.27932	281.70000	0.28170		279.320	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,569.91000		6.56991	6,578.02000	6.57802		6,569.910	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	283.94000		0.28394	286.34000	0.28634		283.940	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,531.70000		6.53170	6,539.83000	6.53983		6,531.700	7.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.09327		102.77662	8.09510	102.76970			7.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	323.29000		0.32329	324.86000	0.32486		323.290	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,460.54000		8.46054	8,469.03000	8.46903		8,460.540	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	327.43000		0.32743	329.01000	0.32901		327.430	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,423.13000		8.42313	8,431.63000	8.43163		8,423.130	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	331.62000		0.33162	333.20000	0.33320		331.620	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,385.78000		8.38578	8,394.28000	8.39428		8,385.780	7.30	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.27883		100.11722	8.28080	100.11018			7.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,599.36000		1.59936	1,600.72000	1.60072		1,599.360	7.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.44	Put	4,656.12000	4.65612	4,664.52000	4.66452	4,656.120	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,612.09000	1.61209	1,613.45000	1.61345	1,612.090	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,631.74000	4.63174	4,640.14000	4.64014	4,631.740	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,624.89000	1.62489	1,626.25000	1.62625	1,624.890	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,607.44000	4.60744	4,615.84000	4.61584	4,607.440	7.31	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.08106	102.65541	6.09796	102.65240		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	4.94000	0.00494	4.94000	0.00494	4.940	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	324.93000	0.32493	327.94000	0.32794	324.930	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	5.05000	0.00505	5.04000	0.00504	5.050	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	323.24000	0.32324	326.24000	0.32624	323.240	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	5.15000	0.00515	5.14000	0.00514	5.150	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	321.55000	0.32155	324.55000	0.32455	321.550	0.45	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			8.05473	98.49278	8.04584	98.53438		9.82	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	111.08000	0.11108	117.44000	0.11744	111.080	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,728.64000	6.72864	6,728.40000	6.72840	6,728.640	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	114.04000	0.11404	120.53000	0.12053	114.040	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,715.84000	6.71584	6,680.73000	6.68073	6,715.840	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	117.07000	0.11707	123.69000	0.12369	117.070	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,668.15000	6.66815	6,633.17000	6.63317	6,668.150	9.61	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.20049	96.14019	8.19087	96.18345		9.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	366.07000	0.36607	375.45000	0.37545	366.070	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,707.61000	7.70761	7,673.73000	7.67373	7,707.610	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	371.69000	0.37169	381.16000	0.38116	371.690	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,664.03000	7.66403	7,630.24000	7.63024	7,664.030	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	377.37000	0.37737	386.95000	0.38695	377.370	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,620.55000	7.62055	7,586.87000	7.58687	7,620.550	9.41	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.35869	97.41707	8.34878	97.45982		9.44	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	388.79000	0.38879	396.38000	0.39638	388.790	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,329.85000	10.32985	10,294.69000	10.29469	10,329.850	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	393.53000	0.39353	401.18000	0.40118	393.530	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,285.93000	10.28593	10,250.83000	10.25083	10,285.930	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	398.31000	0.39831	406.03000	0.40603	398.310	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,242.07000	10.24207	10,207.04000	10.20704	10,242.070	9.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.52954	95.07682	8.51906	95.12009		9.51	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,034.20000	2.03420	2,054.62000	2.05462	2,034.200	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,578.46000	5.57846	5,555.61000	5.55561	5,578.460	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,049.07000	2.04907	2,069.58000	2.06958	2,049.070	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,550.17000	5.55017	5,527.41000	5.52741	5,550.170	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,064.01000	2.06401	2,084.60000	2.08460	2,064.010	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,521.97000	5.52197	5,499.29000	5.49929	5,521.970	9.42	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

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 07/11/2013	Bond Future			8.13563		93.20735		8.13185	93.22704		11.36	0.00	0	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	121.16000		0.12116		126.44000	0.12644	121.160	11.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	7,471.82000		7.47182		7,457.41000	7.45741	7,471.820	11.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	124.45000		0.12445		129.84000	0.12984	124.450	11.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	7,417.88000		7.41788		7,403.58000	7.40358	7,417.880	11.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	127.82000		0.12782		133.31000	0.13331	127.820	11.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	7,364.07000		7.36407		7,349.87000	7.34987	7,364.070	11.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	640.78000		0.64078		655.82000	0.65582	640.780	11.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	4,026.70000		4.02670		4,022.05000	4.02205	4,026.700	11.25	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.26586		94.42476		8.26170	94.44573		10.82	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	414.49000		0.41449		421.54000	0.42154	414.490	10.61	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,519.62000		8.51962		8,505.70000	8.50570	8,519.620	10.61	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	420.92000		0.42092		428.05000	0.42805	420.920	10.61	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,470.14000		8.47014		8,456.30000	8.45630	8,470.140	10.61	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	427.43000		0.42743		434.64000	0.43464	427.430	10.61	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,420.78000		8.42078		8,407.02000	8.40702	8,420.780	10.61	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.40094		92.28265		8.39679	92.30288		10.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	404.34000		0.40434		409.51000	0.40951	404.340	10.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,443.34000		11.44334		11,428.28000	11.42828	11,443.340	10.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	409.53000		0.40953		414.74000	0.41474	409.530	10.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,392.52000		11.39252		11,377.50000	11.37750	11,392.520	10.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,341.77000		11.34177		11,326.80000	11.32680	11,341.770	10.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	414.77000		0.41477		420.03000	0.42003	414.770	10.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.54402		93.51373		8.53966	93.53426		10.21	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,189.13000		2.18913		2,201.71000	2.20171	2,189.130	10.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,824.80000		5.82480		5,816.85000	5.81685	5,824.800	10.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,206.19000		2.20619		2,218.82000	2.21882	2,206.190	10.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,792.49000		5.79249		5,784.59000	5.78459	5,792.490	10.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,223.33000		2.22333		2,236.01000	2.23601	2,223.330	10.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,760.30000		5.76030		5,752.45000	5.75245	5,760.300	10.12	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			9.37762		71.66205		9.33268	71.98279		23.25	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,002.56000		1.00256		1,100.65000	1.10065	1,002.560	22.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,490.56000		6.49056		6,267.91000	6.26791	6,490.560	22.91	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,271.81000		1.27181		1,387.00000	1.38700	1,271.810	22.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,653.31000		5.65331		5,447.76000	5.44776	5,653.310	22.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,292.75000		1.29275		1,409.20000	1.40920	1,292.750	22.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,596.17000		5.59617		5,391.88000	5.39188	5,596.170	22.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,313.92000		1.31392		1,431.63000	1.43163	1,313.920	22.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,539.38000		5.53938		5,336.35000	5.33635	5,539.380	22.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,480.10000		2.48010		2,654.45000	2.65445	2,480.100	23.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,396.95000		3.39695		3,250.56000	3.25056	3,396.950	23.15	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	2,981.54000		2.98154		3,174.63000	3.17463	2,981.540	23.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,822.67000		2.82267		2,695.02000	2.69502	2,822.670	23.21	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,481.56000		2.48156		2,365.91000	2.36591	2,481.560	23.25	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,343.46000		3.34346		3,548.55000	3.54855	3,343.460	23.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,133.28000		4.13328		4,360.72000	4.36072	4,133.280	23.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,898.26000		1.89826		1,804.96000	1.80496	1,898.260	23.37	0.00	0	1,520.00

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 06/02/2014	Bond Future			9.48051		72.59812		9.43407	72.92378		22.38	14,519,624.00	200	200.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,762.70000		1.76270	1,869.12000	1.86912	1,762.700		22.02	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,850.54000		8.85054	8,631.30000	8.63130	8,850.540		22.02	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,782.82000		1.78282	1,890.08000	1.89008	1,782.820		22.02	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,789.53000		8.78953	8,571.13000	8.57113	8,789.530		22.02	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,803.09000		1.80309	1,911.19000	1.91119	1,803.090		22.02	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,728.81000		8.72881	8,511.25000	8.51125	8,728.810		22.02	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.58420		70.41763		9.53642	70.74685		22.69	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	15,064.86000		15.06486	14,807.18000	14.80718	15,064.860		22.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,270.43000		1.27043	1,341.97000	1.34197	1,270.430		22.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,283.66000		1.28366	1,355.76000	1.35576	1,283.660		22.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,987.43000		14.98743	14,730.31000	14.73031	14,987.430		22.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,296.99000		1.29699	1,369.66000	1.36966	1,296.990		22.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,910.24000		14.91024	14,653.69000	14.65369	14,910.240		22.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.68992		71.35705		9.64064	71.69068		22.05	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,162.97000		4.16297	4,314.69000	4.31469	4,162.970		21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,775.19000		8.77519	8,593.28000	8.59328	8,775.190		21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,189.76000		4.18976	4,342.10000	4.34210	4,189.760		21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,727.40000		8.72740	8,546.11000	8.54611	8,727.400		21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,216.64000		4.21664	4,369.61000	4.36961	4,216.640		21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,679.82000		8.67982	8,499.16000	8.49916	8,679.820		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			151.14617		151.14617		151.69491	151.69491			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	8,843.83000		8.84383	8,295.09000	8.29509	8,843.830			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	8,853.83000		8.85383	8,305.09000	8.30509	8,853.830			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	8,863.83000		8.86383	8,315.09000	8.31509	8,863.830			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			128.37867		128.37867		128.38356	128.38356			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	1,611.33000		1.61133	1,606.44000	1.60644	1,611.330			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	1,621.33000		1.62133	1,616.44000	1.61644	1,621.330			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	1,631.33000		1.63133	1,626.44000	1.62644	1,631.330			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			128.09053		128.09053		128.09006	128.09006			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	4,899.47000		4.89947	4,899.94000	4.89994	4,899.470			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	4,909.47000		4.90947	4,909.94000	4.90994	4,909.470			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	133.01	Put	4,919.47000		4.91947	4,919.94000	4.91994		4,919.470		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			9.19249		82.58045	9.14245	82.95044			19.96	100,335,246.75	1,215	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,172.87000		1.17287	1,296.67000	1.29667		1,172.870	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,797.08000		5.79708	5,550.89000	5.55089		5,797.080	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,193.46000		1.19346	1,318.72000	1.31872		1,193.460	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,737.81000		5.73781	5,493.08000	5.49308		5,737.810	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,214.29000		1.21429	1,341.03000	1.34103		1,214.290	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,678.90000		5.67890	5,435.65000	5.43565		5,678.900	19.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.30351		83.65909	9.25170	84.03484			20.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,705.42000		1.70542	1,820.54000	1.82054		1,705.420	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,547.08000		9.54708	9,286.45000	9.28645		9,547.080	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,724.37000		1.72437	1,840.39000	1.84039		1,724.370	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,483.35000		9.48335	9,223.62000	9.22362		9,483.350	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,743.46000		1.74346	1,860.39000	1.86039		1,743.460	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,419.87000		9.41987	9,161.05000	9.16105		9,419.870	19.86	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.41135		81.23235	9.35800	81.61225			20.26	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,283.82000		1.28382	1,363.92000	1.36392		1,283.820	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,443.64000		15.44364	15,143.84000	15.14384		15,443.640	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,297.00000		1.29700	1,377.73000	1.37773		1,297.000	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,367.12000		15.36712	15,067.95000	15.06795		15,367.120	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,310.28000		1.31028	1,391.63000	1.39163		1,310.280	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,290.82000		15.29082	14,992.27000	14.99227		15,290.820	19.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.52327		82.31606	9.46817	82.70102			19.77	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,221.41000		4.22141	4,391.98000	4.39198		4,221.410	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,194.78000		9.19478	8,980.39000	8.98039		9,194.780	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,248.48000		4.24848	4,419.76000	4.41976		4,248.480	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,145.84000		9.14584	8,932.16000	8.93216		9,145.840	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,275.65000		4.27565	4,447.64000	4.44764		4,275.650	19.57	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,097.09000		9.09709	8,884.12000	8.88412		9,097.090	19.57	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			9.51391		72.11891	9.46894	72.44704			23.38	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	101.52000		0.10152	118.63000	0.11863		101.520	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,774.85000		14.77485	14,463.83000	14.46383		14,774.850	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	104.44000		0.10444	121.96000	0.12196		104.440	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,678.62000		14.67862	14,368.01000	14.36801		14,678.620	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	107.44000		0.10744	125.37000	0.12537		107.440	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,582.67000		14.58267	14,272.47000	14.27247		14,582.670	22.94	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.61992		73.06091	9.57339	73.39403			23.68	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,673.18000		2.67318	2,812.30000	2.81230		2,673.180	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,420.84000		7.42084	7,226.84000	7.22684		7,420.840	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,699.03000		2.69903	2,839.02000	2.83902		2,699.030	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,367.13000		7.36713	7,174.00000	7.17400		7,367.130	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,725.02000		2.72502	2,865.89000	2.86589		2,725.020	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,313.71000		7.31371	7,121.46000	7.12146		7,313.710	23.39	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			9.55059		93.69909	9.52098	93.97570				166,784,380.20	1,780	10,260.00
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	18,822.07000		18.82207	18,545.46000	18.54546		18,822.070		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	18,692.74000	18.69274	18,416.13000	18.41613	18,692.740		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	18,563.67000	18.56367	18,287.06000	18.28706	18,563.670		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.65906	94.92296	9.62833	95.20415			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	5,473.77000	5.47377	5,192.58000	5.19258	5,473.770		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	5,372.50000	5.37250	5,091.31000	5.09131	5,372.500		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	5,271.42000	5.27142	4,990.23000	4.99023	5,271.420		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			20,083.13000	20,083.13000	20,229.49000	20,229.49000			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	220.28750	0.02203	225.10890	0.02251	220.288	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	142.28750	0.01423	147.10890	0.01471	142.288	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	169.61830	0.01696	174.55570	0.01746	169.618	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	191.61830	0.01916	196.55570	0.01966	191.618	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	128.42370	0.01284	133.26790	0.01333	128.424	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	250.42370	0.02504	255.26790	0.02553	250.424	13.73	0.00	0	0.00
Total for Derivatives :											2,249,816,371.33	166,618	2 481 054.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.02574			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.27500	106.92857	7.27500	106.90781			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.25835			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.84500	105.98025	8.84500	105.95533			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.12786			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.23584			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.53854	8.00000	48.52819			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.71000	96.65810	9.71000	96.63320			194,200,000,000.00	20,000,000	10,000,000.00
AB06	On 27/03/2015	Spot Bond			7.62500	104.20165	7.62500	104.18046			0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond			6.66000	105.36047	6.66000	100.94562			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.55624			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.15000	106.86362	9.15000	106.83763			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	101.21431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.82000	136.93587		0.82000	136.91948			0.00	0	695,000.00
ABCP13	On 07/12/2023	Spot Bond	2.45500	128.78687		2.45500	257.37060			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13176			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.67508			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.92352			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37832			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.44067			0.00	40,000,000	20,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.48210			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.88500	110.49247		7.88500	110.46925			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.65571			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.26000	106.33656		7.26000	106.31595			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.22038			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42832			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11366			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.08084			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.17642			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35426			0.00	16,000,000	8,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.58276			0.00	30,000,000	15,000,000.00
ABL8A	On 19/09/2013	Spot Bond	6.36000	106.20391		6.36000	106.18546			0.00	0	800,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.77743			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22099			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22504			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000	131.25331		5.27000	131.22197			0.00	0	1,505,000.00
ABLI03	On 15/03/2015	Spot Bond	3.12500	125.58393		3.12500	125.56111			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.77000	116.50409		2.77000	116.48398			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.42000	98.07047		4.42000	98.04927			44,200,000,000.00	10,000,000	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond	6.11000		102.10960		6.11000	98.58056			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.45000		111.78924		11.45000	111.75541			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.53517			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.57948			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.66616			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.83294			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.07000		109.32613		4.07000	109.30344			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		30.14234		100.00000	30.06931			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.19500		160.96596		2.19500	160.94068			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		152.61094		2.76000	152.58465			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.22500		162.49996		2.22500	162.47430			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.43000		158.70862		2.43000	158.68268			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.44625		69.96214		8.44625	69.93743			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.44625		69.96214		8.44625	69.93743			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000		17.52037		84.61000	17.49097			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	88.94000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.39344			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	90.11000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000		47.41080		100.00000	47.32085			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.81000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	89.36000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	85.02000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.75000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.01970			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.86381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.09000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.80000	104.13526		6.80000	104.11624			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	114.35000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.25000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.77000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16172			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.41500	117.59099		7.41500	117.56774			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91913			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.52000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.70000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	90.94697		2.96000	96.39578			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.07000	95.61783		3.07000	139.23204			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.03000	107.15049		3.03000	181.31591			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	82.83000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.89500	87.10696		9.89500	87.02929			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	103.69000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.89000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.40652			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.74000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond		9.97000	105.26073		9.97000	105.92226			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		9.91500	106.14838		9.91500	106.33516			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.21000	89.02198		9.21000	89.64059			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	98.93000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		100.00000	10.69001		100.00000	10.65205			3,500,000,000,000.00	35,000,000	35,000,000.00
ABS10	On 17/03/2018	Spot Bond		8.75000	108.71531		8.75000	108.69002			0.00	0	100,000.00
ABS5	On 01/05/2015	Spot Bond		7.22500	104.45722		7.22500	104.43708			0.00	0	5,600,000.00
ABS6	On 01/06/2020	Spot Bond		9.27500	96.78153		9.27500	96.75757			0.00	0	100,000.00
ABS7	On 11/09/2026	Spot Bond		10.17000	94.43486		10.17000	90.02006			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.87500	107.70165		7.87500	107.67905			0.00	0	1,639,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.23714		4.00000	125.21138			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.52000	127.58961		1.52000	127.57189			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.26500	130.78611		2.26500	261.36729			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.76000	122.15360		0.76000	124.86335			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.26000	119.75019		2.26000	122.13625			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.36019		100.00000	34.27695			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.57500	109.69820		11.57500	109.66467			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.72867	100.00000	1.72448				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.33276				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.45619				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.34427				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		10.30369	100.00000	10.27872				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.33215				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.31529				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.51951	11.00000	58.50278				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.30369	100.00000	10.27872				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.21298				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.23706				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	101.49378				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.56835				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.73589				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.49364				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.54412				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.56633				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71070				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71070				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71506				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.45328				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71506				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.70632			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	84.34459			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.42493			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.40289			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.31789			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.40289			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.51388			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.56414			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	101.58431			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	101.54394			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.30184			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.45329			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.73000		103.25670		9.73000	103.26657			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.33223			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.60000		101.35441		7.60000	101.33395			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.61710			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.77159			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.50743			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	100.66610			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000		5.12994		100.00000	5.11859			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		6.92472		100.00000	6.90948			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	77.65421			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	158.59927			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	158.67632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.49359			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25322			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25322			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.66610			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12826			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.44308			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.43096			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.58338			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.58176			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28689			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45953			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.54164			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98892			0.00	0	5,465,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31900			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.49967			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	101.25541			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23317			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46754			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.42166			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30596			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.27159			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33830			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39279			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31202			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33426			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.63165		10.23000	104.60329			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35630			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32213			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.85736			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.67658			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.25592			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.78500	102.04511		9.78500	102.01847			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45737			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.05457		1.75000	108.16022			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33224			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33608			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43317			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48350			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38283			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.35665			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.42311			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53381			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43317			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49356			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.99537			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.42196				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	101.50765				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	101.53389				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.21492				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.22705				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.32196				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.35228				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	101.54003				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	101.52979				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.64446				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.44323				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62836				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.63440				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.64446				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	89.07215				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.56399				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.56399				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000	0.00000	115.79997				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000	0.00000	116.62329				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.34255				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.32845				0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.65314				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.21885				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.01757				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.59272				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.63934			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25398			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.55497			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67258			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24389			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	5.71510		100.00000	5.70125			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.21016			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.23410			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25001			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.84237			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.93600			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.06070			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.81339			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.38500	98.22980		8.38500	98.20688			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.07432			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.26512			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.75500	103.24993		8.75500	103.22589			0.00	0	400,000.00
AIR02	On 30/04/2023	Spot Bond		9.61000	116.82914		9.61000	116.79919			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	45.30814		100.00000	45.19838			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.52500	112.76731		7.52500	107.32230			0.00	0	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	43.24587		100.00000	43.14111			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.45898		100.00000	15.42476			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.32000	144.62859		3.32000	144.60149			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.77000	100.54258		4.77000	126.45863			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84405			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.89208			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.88730			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83586			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.22739			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.25500	106.30443		9.25500	106.27816			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83127			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.72608			0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	94.44055		100.00000	94.20267			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.56154			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.60000	112.58938		7.60000	112.56644			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.31672			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.43034			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.83500	103.92148		6.83500	103.90206			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.19022			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.24000	105.18342		7.24000	105.16298			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.20000	106.63782		9.20000	106.61162			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.51441			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.34828	104.85722		11.34828	103.66080			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.28880	102.36852		11.28880	102.16787			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.32475	102.24271		11.32475	102.09578			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.70849			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.36070	101.99698		11.36070	101.95233			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	12.32583	100.34383		12.32583	100.20980			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.75134			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.75134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.75141			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.59828	100.63183		11.59828	101.15515			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.50498	103.36627		11.50498	101.97089			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	11.28880	102.36852		11.28880	102.16787			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	11.49288	102.10976		11.49288	102.03175			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.70727	94.39646		10.70727	101.30338			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.65710			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.64616			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.64616			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.55257			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	10.82714	100.91958		10.82714	101.23734			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.97500	99.40786		11.97500	99.23513			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond	10.22500	66.28095		10.22500	96.42207			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	101.17703			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.49434			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	12.22500	77.90553		12.22500	101.60827			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.62065			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.65500	61.75335		11.65500	96.58158			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56960			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.61214			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.61214			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54917			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16890			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.34828	105.28058		14.34828	104.14793			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.66621	101.96194		15.66621	101.84847			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.55443	101.60858		14.55443	101.91049			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.16373			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.16373			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.16373			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.24836			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.97163		100.00000	9.95271			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.88157		100.00000	21.82855			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.91468		100.00000	19.86644			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.29301		100.00000	12.26324			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.29301		100.00000	12.26324			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.86283		100.00000	14.82683			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.87839		100.00000	12.84720			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	69.14233		100.00000	69.01115			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.73541			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.75153			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.79435			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	99.18478		100.00000	98.91599			2,000,000,000,000.00	20,000,000	10,000,000.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.16500	104.29090		2.16500	167.48567			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.53000	92.33411		8.53000	132.03030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.53000	93.65160		8.53000	132.38622			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.91500	96.61841		8.91500	96.59539			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.56183			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27051			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	100.56169			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.86922			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.37139			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.53277		100.00000	54.40066			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.40500	98.29617		8.40500	98.27418			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78884			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.76408			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78119			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83819			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89514			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05420			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59159			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62382			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63762			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.64222			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69740			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77089			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.98464		100.00000	5.97014			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.98464		100.00000	5.97014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31618			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43046			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46162			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.80000	104.10723		8.80000	104.08287			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.55510			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72114			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.27188		100.00000	4.26153			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.27188		100.00000	4.26153			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.48500	104.03625		6.48500	104.01821			0.00	0	3,241,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.69096			0.00	0	0.00
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	99.28974			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.69179			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.18731			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.52761		100.00000	6.51181			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.22117			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.18520			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.19577			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.21495			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.29438			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.42596			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.45340			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.69174		100.00000	11.66342			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.06000	110.87824		7.06000	110.85733			0.00	0	500,000.00
CBL08	On 02/11/2016	Spot Bond		9.85000	116.02848		9.85000	115.99816			0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.98207				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.39560				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.55000		105.64492	9.55000	105.61814				0.00	0	7,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.56500		98.99825	11.56500	98.96801				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.84237				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.81500		99.97387	11.81500	99.94268				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.53836				0.00	0	2,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.74000		101.82819	9.74000	101.80187				0.00	0	100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.26116				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.25500		95.36394	12.25500	95.33311				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.58897				0.00	6,000,000	6,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	102.11442				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.49211				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.53500		93.16567	10.53500	93.13967				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.36000		115.84204	10.36000	115.81007				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.21000		111.65223	10.21000	111.62185				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.61000		115.87331	9.61000	115.84375				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.80742				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.10000		105.07785	12.10000	105.04430				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.42668				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.77282				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.50776				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.73358				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.91181				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	100.00000		8.93529	100.00000	8.89600				0.00	0	130,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.44372			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.43887			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.35235			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.28162			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46451			0.00	0	0.00
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	101.42307			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		11.13500	106.53250		11.13500	106.50018			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.71500	104.64524		8.71500	104.62037			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.85751			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.97589			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.97589			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.40108			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	24.30895		100.00000	24.25006			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	24.11162		100.00000	24.05322			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	62.13287		100.00000	61.98236			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	62.13287		100.00000	61.98236			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	62.13287		100.00000	61.98236			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	62.13287		100.00000	61.98236			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	62.13287		100.00000	61.98236			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	62.13287		100.00000	61.98236			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49367			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	62.13287		100.00000	61.98236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond	100.00000		62.58064	100.00000	62.42904				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.88493				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.90797				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.73006	10.11000	101.70279				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.90797				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.03757				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.59137				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.08197	2.76000	111.74821				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		108.68637	3.14000	111.59172				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.06702	8.25000	100.04468				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	101.90797				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.90797				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.51201	3.10000	112.92863				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.53389	2.40000	112.56263				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.16761				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.04091				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.90898				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.92171				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.47500		103.34068	8.47500	103.31725				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.96234				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.94793				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.80022				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.80971			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.52500	103.51861		8.52500	103.49501			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.52500	103.51861		8.52500	103.49501			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	8.57500	102.31048		8.57500	102.28701			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.53406			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.70769			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83172			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83172			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	71.06651		100.17539	70.89408			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.06362			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.34593			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55743			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12674			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.13555			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.24862		9.35000	100.22374			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.24862		9.35000	100.22374			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12667			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12705			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	100.21439			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40900			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.21009			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21060			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21060			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21060			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21060			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24400			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29947			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29947			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29947			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29947			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29947			0.00	0	3,000,000.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30874			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.58500	104.48474		9.58500	104.45816			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.80891			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.24159			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27613			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27613			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63082			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76630			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.19723			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06894			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41304			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40296			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42303			0.00	0	3,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.20136			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.15526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.15507			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41899			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.28040			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87214			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.31378			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18871			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36269			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.40285			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.05453			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51263			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51263			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49410			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38292			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49410			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21739			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64916			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38295			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38295			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38221			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	7.34355		100.00000	7.32576			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.58842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.38350			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.16337			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.03619			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.75660			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	119.05753			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.40248			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.17500	92.66372		11.17500	93.59677			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.69500	92.08438		11.69500	95.29795			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31399			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.66859			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.39238			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77803			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.71025			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.49837		8.80500	102.97012			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.44323			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78662			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.37871			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51771			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54789			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.66456			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.15016			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.06120			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.06120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.06120			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.71344			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23400			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.73847			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81391			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
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.08576			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	24.73898		100.00000	24.68452			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	24.73898		100.00000	24.68452			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.51257		7.01000	37.12605			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	135.61195			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	0.00078		100.00000	0.00078			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00078		100.00000	0.00078			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.91500	96.61841		8.91500	124.59930			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.53000	30.14531		8.53000	132.03030			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.53000	30.53313		8.53000	132.38622			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.10470			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.97734			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10521			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10521			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55423			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44117			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77803			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32442			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.02500	113.03561		9.02500	110.09842			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.20000	101.43144		9.20000	101.40652			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		10.44500	113.57085		10.44500	113.53926			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.47500	107.24546		8.47500	107.22114			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.03500	108.67203		10.03500	108.64311			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.48500	95.60392		10.48500	95.57723			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.26000	96.73645		11.26000	96.70749			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.26000	89.48358		11.26000	89.45680			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.06951			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.02373			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.57451			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.19658			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.60321			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.89500	90.44384		12.89500	89.21230			0.00	0	200,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	8.56802		100.00000	8.54128			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.57586			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.47500	96.49109		8.47500	97.59700			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.50822			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.64437			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.51210			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.61102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.69387			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.52796			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.27500	122.38562		7.27500	122.36174			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.69000	104.36392		8.69000	104.33979			0.00	0	36,039,186.00
DV23	On 27/02/2023	Spot Bond		9.13500	105.59540		9.13500	105.56977			0.00	0	85,309,410.00
E170	On 01/08/2020	Spot Bond		8.36000	127.76234		8.36000	127.73391			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.92866			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00043			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00024			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.57604			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81184		0.10000	130.25909			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.53000	108.97739		2.50000	109.35485			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.55000	96.36739		2.55000	96.35135			0.00	0	10,000,000.00
EL30	On 29/07/2030	Spot Bond		2.64000	96.69193		2.64000	95.37175			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.93500	104.10978		9.93500	104.08235			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.78500	110.01922		9.78500	104.64317			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.31000	101.64452		10.31000	101.61675			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.86000	90.32422		10.86000	94.91009			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25098			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.41752			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.16102			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.17561			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	62.77013		100.00000	62.61807			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	82.32662		100.00000	82.14286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ195U	On 12/09/2013	Spot Bond	100.00000		100.26521	100.00000	99.99783				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		85.80549	100.00000	85.60959				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.07980	3.00000	128.05696				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.43500		104.59288	11.43500	104.56128				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.80838				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.84183				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.15855				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.17500		83.36220	10.17500	97.95877				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.29298				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.26839				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.26024				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.29865				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.28815				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.24754				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.25520				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.23972				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.25092				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.23748				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.24681				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.91500		101.61094	6.91500	101.59197				0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.96500		108.31417	7.96500	108.29106				0.00	0	149,202,935.00
ES23	On 25/01/2023	Spot Bond	8.78000		108.76382	8.78000	108.73842				0.00	0	22,251,716.00
ES26	On 02/04/2026	Spot Bond	9.13500		93.79749	9.13500	93.77461				146,160,000,000.00	16,000,000	49,216,930.00
ES33	On 15/09/2033	Spot Bond	9.91500		82.64805	9.87000	82.95141				24,589,200,000.00	2,480,000	904,065,221.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond		10.11000	86.50080		10.11000	88.01699			808,800,000,000.00	80,000,000	200,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.13008			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86050			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.26032			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.94402			0.00	8,000,000	4,000,000.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.21877			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.08138			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.06635		100.00000	11.03953			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.76920		100.00000	10.74311			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.32629			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.34101			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.37044			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.39985			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.52500	105.64098		7.52500	105.61977			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.65500	96.99086		9.65500	96.96587			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34476			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34468			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.76776			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.04872			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.45500	104.50678		11.45500	104.47498			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.02266			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	88.06348		100.00000	87.86107			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.36000	120.43782		2.36000	121.22621			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.29500	130.46796		2.29500	260.73125			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.05000	95.84416		3.05000	139.56169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond		2.92000	108.88847		2.92000	184.25739			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.68500	117.05501		7.68500	117.03103			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	36.36205		100.00000	36.28202			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	36.36205		100.00000	36.28202			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08700	56.94336		8.08700	56.22523			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.35010		9.50000	35.44255			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.12317		9.73000	34.18985			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	94.38812		100.00000	94.14794			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.39547			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.20635			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.49310			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.54443			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.20036			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.20036			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	99.97432			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.19681			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75621			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.99722			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49373			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65931			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.92584			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.28065		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.28065		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.96609			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02624			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19679			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55795			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.22389			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43534			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61429			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.22550		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91780			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30107			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72891			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84949			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18275			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02021			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.28102			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42533			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17674			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10651			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87964			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84347			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33315			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30308			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.22086			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33715			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97002			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.75184		100.09221	12.72093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.44727			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.45137			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.74785			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.97799			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.18350			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.88318			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.61884			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.63906			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.47955			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.52375			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.05634			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.98940			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36321			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.98940			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35140			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.49356			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	51.97315		13.22500	51.95477			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39693			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95517			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95517			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39894			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.13970			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.47141			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.91500	84.73904		3.91500	87.65186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.54387			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.54387			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.24683			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31399			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.70806			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.38847			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.93779			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.62678			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.58237			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.29453			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.22239			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		100.00000	0.03007		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.90075			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.62484			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61482			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84717			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.84249			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36250			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70874			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.60000	116.91687		3.60000	110.55970			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64709			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66526			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.58000	107.04148		3.58000	110.72301			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.10000	98.86158		1.10000	118.38167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.60000	104.12143		3.60000	110.55970			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.08000	104.33063		2.08000	119.59956			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.15000	106.61738		2.15000	122.97878			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80537			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	24.26366		100.00000	24.20488			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.54277			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.20886			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.77303		4.73000	111.74787			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.25035			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41287			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63502			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.18951			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.93368			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85702			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	101.54881			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.04287			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	101.54683			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22814			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	104.07797			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.20785			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.40941		100.00000	9.38661			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	8.72502		100.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.22000	139.51385		4.22000	139.48443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.39636			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.85691			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.40088			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.32928			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.18760			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.17440			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.80500	125.20014		2.80500	250.20044			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.30500	130.36211		2.30500	260.51966			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.02500	123.00769		3.02500	245.81758			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73000	100.40201		2.73000	117.92546			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.66128			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26000	118.42050		2.26000	118.40173			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89497			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06792			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.53314			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.30030			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.13000	86.17040		3.13000	86.15472			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.80572		100.00000	0.80378			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.29483		104.97509	12.26337			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.38190			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.07147		101.07593	20.02238			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.19898		100.44759	11.17174			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.29877			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.28884		100.76967	18.24424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.57027			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.75000	95.29495		2.75000	95.27855			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.29378			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22447			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88669			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.63000	94.00964		2.63000	99.64283			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
FRS87	On 31/01/2025	Spot Bond		2.66000	93.72647		2.66000	99.34260			0.00	0	5,000,000.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.03538			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.22158			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.50500	128.24363		2.50500	324.77159			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.14110			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02578			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.49254			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.46231			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43854			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.11321			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		100.00000	1.77279		100.00000	1.76500			10,000,000,000,000.00	100,000,000	100,000,000.00
FRS98	On 21/11/2017	Spot Bond		100.00000	11.84270		100.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.12500	102.30429		6.12500	102.28724			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.64500	107.12422		6.64500	107.10520			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.74500	104.41211		7.74500	104.39056			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.27000	104.74282		8.27000	104.71976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		8.42500	111.85120		8.42500	111.82598			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.99000	102.73771		8.99000	102.71316			0.00	0	100,000.00
FRX23	On 28/02/2023	Spot Bond		9.85500	87.27426		9.85500	87.25108			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.90000	108.15992		9.90000	108.13137			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.70000	90.92888		10.70000	90.90313			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.81500	77.98878		10.81500	77.96633			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	101.47034			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02462			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.55000	103.54510		9.55000	103.51872			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	100.49929			0.00	2,000,000	1,000,000.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.79681			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.79702			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.92859			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18436			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.43172			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.35886			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.14029			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.05581			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.87758			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.14181			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66422			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.67996			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.71036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A4		On 25/10/2017	Spot Bond		100.00000	3.47723	100.00000	3.46953			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.74807			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.80038			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	99.87755			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.25373			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.89033			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	102.60086			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	101.29639			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.84345			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.07070			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.37660			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.82237			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.47912			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.56047			0.00	0	0.00
HILC06		On 24/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.58630			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.45438			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	105.70986			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.70986			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	107.13366			0.00	0	0.00
HMS1B8		On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.84243			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond		8.05392	102.12234	8.05392	98.90035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.97836			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.88519			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.40666		102.15822		8.40666	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.32545			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.94013			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.85694		102.20927		8.85694	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.55330			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.00724			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.18421			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	109.90732			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90133			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.01685			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05664			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.50000		107.31651		8.50000	107.29224			0.00	0	29,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07500		132.82304		2.07500	265.43931			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05500		135.79035		2.05500	265.87239			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.83000		95.73118		9.83000	95.70622			0.00	0	13,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.82500		95.70137		9.82500	95.67643			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.02000		105.99002		2.02000	105.97390			1,010,000,000,000.00	500,000,000	849,507,000.00
I2038	On 31/01/2038	Spot Bond	2.53000		100.84852		2.53000	100.83179			5,060,000,000.00	2,000,000	582,615,000.00
I2046	On 31/03/2046	Spot Bond	2.43000		102.28451		2.43000	102.53053			267,300,000,000.00	110,000,000	110,000,000.00
I2050	On 31/12/2050	Spot Bond	2.59000		104.10640		2.59000	104.08898			10,489,500,000.00	4,050,000	83,317,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	90.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.57500		108.84293		7.57500	103.65638			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.04575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.71556			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.87079			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.74144			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	7.12500	104.91975		7.12500	104.89980			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.07500	107.66753		8.07500	107.64437			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.90000	108.65647		8.90000	108.63076			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	7.05500	103.95895		7.05500	103.93926			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.72414			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.23997			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.07000	109.44436		4.07000	109.42171			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.89500	101.32513		7.89500	101.30381			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.47270			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.50302			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.92000	105.51909		0.92000	124.21101			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.33000	103.44293		2.33000	121.49842			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07200			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.99337			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.57000	104.40164		8.57000	104.37771			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.49290			0.00	25,000,000	25,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.19728			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.30827			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.08500	97.11243		9.08500	97.08885			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.59000	90.01093		9.59000	89.98803			0.00	0	200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.51108			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.65000	84.39785		8.65000	98.16661			259,500,000,000.00	30,000,000	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond		9.64000	103.32152		9.64000	98.07107			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55446			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.57240			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.83500	103.25337		7.83500	99.14348			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.86500	102.38471		8.86500	97.76048			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00228		100.00000	0.00228			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.86576		5.00000	101.85202			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.86576		5.00000	101.85202			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.45732		5.00000	100.44383			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.86576		5.00000	101.85202			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.87932		4.00000	101.86835			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.41641			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.32448			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.50149			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.72288		9.20000	112.69517			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.27158			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.27158			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.29305			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.87628		100.00000	8.85477			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.68190			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43982			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32542			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.57500	103.21197		9.57500	103.18574			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.09741			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.28997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.87833			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.69710			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.86945		100.00000	3.85737			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			451,500,000,000.00	86,000,000	43,000,000.00
INA338	On 17/09/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000		78.83369	100.00000	78.66379				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.50143				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.36826				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.45148				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.34828		103.71445	11.34828	102.97582				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.34828		101.17893	11.34828	101.46443				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.49108				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.79675				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.45899				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.71007	6.50000	102.69212				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.59417				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.15168				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		33.24835	100.00000	33.16781				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		21.27895	100.00000	21.22740				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.21167				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.21167				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.31783				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.42422				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	94.17399				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00614				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.89533				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.89457				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.41962				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.11001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09527			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.80711			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86841			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.07281			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.23363			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.09104			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.95719			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.76219			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.38860			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		100.00000	80.93126		100.00000	100.00000			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		100.00000	66.92308		100.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.56094			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.56094			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91141			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	82.95194		100.00000	82.76882			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.55257			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
IP262U	On 26/09/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.96017			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88386			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.91712			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.58500	104.07776	8.58500	104.05386			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.71000	105.15570	6.71000	105.13684			134,200,000,000.00	20,000,000	10,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.76621			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	9.15000	106.31321	9.15000	106.28736			0.00	0	4,800,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07664			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.15961			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.52016			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.75500	104.99933	8.75500	104.97475			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.77943			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.91723			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.42000	95.39251	3.42000	112.03956			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	4.23000	90.53948	4.23000	121.59616			0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.29966			0.00	20,000,000	10,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.11376			0.00	70,000,000	35,000,000.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.08000			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.79891			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.39876			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.72773			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	4.02000	86.01327	4.02000	86.74649			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	4.02000	85.94157	4.02000	93.30050			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.80837			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.42033			0.00	36,000,000	18,000,000.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.21353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27552			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.15500	110.15496		12.15500	110.11964			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.80456			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.23000	89.57863		4.23000	121.59616			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.08172			0.00	104,000,000	104,000,000.00
IVA335	On 29/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.25801		5.35000	99.17144			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.45000	99.14141		5.45000	99.05343			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	80.93126		100.00000	80.75221		25,000,000,000,000.00	250,000,000	250,000,000.00	
IVA349	On 05/12/2013	Spot Bond		100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	78.49462		100.00000	78.32618			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.41088			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.64695			0.00	0	2,000,000.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.65199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.60909				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03758				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.35767				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.56318				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53967				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.32775				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.56083				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.21714				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.21460				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00010				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.95854				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96561				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97975				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91611				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83633				0.00	20,000,000	10,000,000.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64691				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.45792				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45697				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	86.79245	100.00000	86.58824				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.53421	100.00000	65.81039				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	51.69586	100.00000	51.53446				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	61.73282	100.00000	61.61570				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.65436				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	13.88536	100.00000	13.85172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.09449	100.00000	40.99494				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.91693				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.85172	100.00000	13.81816				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.96741				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		54.17840	100.00000	54.00925				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.73893				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.91000		141.11048	8.91000	141.07707				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.88419				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.74553				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.25000		95.30628	9.25000	95.28286				0.00	0	1,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.30000		65.93423	9.30000	97.07714				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.74000		102.54345	9.74000	97.60844				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.25367				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.82500		100.17034	11.82500	100.13889				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.47484				0.00	2,000,000	1,000,000.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.83267				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.88611				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.44289				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.34077				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.98707				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000		66.66667	100.00000	99.72678				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.93032				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.40382				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.96127				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.82665			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.60491			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.33905			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93842			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01679			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.29856			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.68953			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	88.51465	100.00000	88.30590				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	84.48736	100.00000	84.29707				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	62.07816	100.00000	61.92778				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	40.36823	100.00000	40.27044				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	39.41546	100.00000	39.31997				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.25382	100.00000	10.22898				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	25.03375	100.00000	24.97310				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.00500	103.56809	9.00500	103.54317				0.00	0	1,900,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.60082			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.35739			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.47907			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.60313			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.62343			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.72489			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.08324			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.13717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		8.38500	104.07882		8.38500	104.05547			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.07500	102.60182		9.07500	102.57708			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.86000	102.44505		9.86000	102.41826			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.00000	105.95685		6.00000	105.93973			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25126			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.30178			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.94000	103.48046		9.94000	103.45285			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.72500	105.40033		7.72500	105.37862			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.05272			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.31000	100.62846		9.31000	100.60344			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.05026			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.01000	100.54275		9.01000	100.51855			0.00	0	2,300,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.48000	104.47441		6.48000	104.45630			0.00	0	2,924,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.77500	103.99925		7.77500	103.97770			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.95500	105.17252		8.95500	105.14748			0.00	0	800,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.82000	102.99673		5.82000	102.98045			162,960,000,000.00	28,000,000	3,000,000.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.21742		100.00000	6.20236			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.25380		100.00000	0.25319			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.50539		100.00000	6.48964			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.58393		100.00000	6.56798			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.05161		100.89771	6.03683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond		100.61875	6.13290		100.61875	6.11796			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	100.30959			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.31727			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.32250			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.32812			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.33322			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.33562			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.36664			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.40254			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.25380		100.00000	0.25319			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.25380		100.00000	0.25319			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.33500	95.83331		9.33500	95.80956			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.52500	103.17407		7.52500	99.14866			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.02282			0.00	20,400,000	5,100,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.96428			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.35770			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.88330			0.00	0	70,700.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.56079			0.00	17,500,000	42,500,000.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.50189			0.00	0	10,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64094			0.00	7,500,000	27,500,000.00
NBK2A	On 15/09/2015	Spot Bond		7.37500	110.81814		7.37500	110.79632			0.00	0	2,886,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.90644			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.25500	115.18844		9.25500	115.16012			0.00	0	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
NBK4	On 28/10/2024	Spot Bond		11.08500	30.96783		11.08500	30.95891			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.82500	106.38688		7.82500	106.36456			0.00	0	13,723,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85462			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.90332			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.91500	104.50167		6.91500	104.48236			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.49386			0.00	22,000,000	25,500,000.00
NBK9A	On 23/03/2016	Spot Bond		8.02500	107.19120		8.02500	107.16829			0.00	0	300,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.23345			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.13647			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.34956			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10310			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96761			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.86579			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00001			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	100.73085			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.79954			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.66109			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00372			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.93026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.71498			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.51023			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.04992			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.34622			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36742			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28660			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.05084			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23708			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22771			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22671			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.52500	108.55928		8.52500	108.53465			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.83695			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.26000	104.66359		5.26000	104.64855			10,520,000,000.00	2,000,000	1,000,000.00
NED8	On 08/02/2014	Spot Bond	6.26000	101.69428		6.26000	101.67730			0.00	0	100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86518			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.40000	114.23491		12.40000	114.19758			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	110.14355			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.22931			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.95476			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.31500	157.76147		2.31500	157.73619			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.99000	102.84339		8.99000	102.81882			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.84748			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.27647			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.27647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond	9.62000	104.33510		9.62000	104.30815			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.19240			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.54148			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.18241			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.18054			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.18801			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.82000	104.31715		9.82000	105.05230			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.19550			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.18806			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.19246			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	10.02000	104.29942		10.02000	104.27137			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.20739			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.19847			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.19543			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.25153			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.23352			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.20136			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.14500	136.06409		4.14500	136.03549			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	7.02500	106.50055		7.02500	106.48057			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.74500	117.63346		8.74500	117.60595			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	9.11500	123.35361		9.11500	123.32374			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.21000	163.54020		2.21000	163.51445			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.59000	124.22733		9.59000	124.19554			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.84596			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.82350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.89580			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.59033			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.51811			0.00	6,000,000	3,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30231			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.10534			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.13554			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.55494	100.00000	15.51726				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		20.84498	100.00000	20.79448				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		20.89350	100.00000	20.84289				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		20.92261	100.00000	20.87192				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		21.62124	100.00000	21.56887				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.39750	100.00000	22.34324				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		27.24912	100.00000	27.18311				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.80500		107.28877	6.80500	107.26915				0.00	0	3,900,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.32834	100.00000	9.30574				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.60000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		32.02179	100.00000	31.94422				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		13.45473	100.00000	13.42177				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.69202				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.31646				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.97808				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.30597				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.16012				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.30180				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.81495				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25540			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.23261			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.35276			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36801			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30722			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.25956			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.34518			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44693			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36937			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.30929			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.53414			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44188			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.36730			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.59951			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.61848			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.62702			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.64598			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.72746			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.74639			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32036			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.65751			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.57500	113.10902		6.57500	113.08915			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.88000	94.19134		5.88000	94.17651			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.33000	36.65395		8.33000	36.64577			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	6.57500		119.28056		6.57500	119.25960			52,011,537,500,000.00	7,910,500,000	14,384,718,170.00
R158	On 15/09/2015	Spot Bond	6.57500		119.28056		6.57500	119.25960			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.47500		87.85119		6.47500	87.83598			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.57500		125.06549		6.57500	125.04351			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.40500		82.59730		6.40500	82.58315			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.55000		117.41228		8.51000	117.73394			71,750,301,468,750.00	8,391,848,125	13,722,015,428.00
R187P	On 21/12/2026	Spot Bond	8.25000		34.12820		8.25000	34.12066			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.17000		31.82548		8.17000	31.81852			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.83000		270.84365		1.80500	271.35851			261,596,670,000.00	142,949,000	339,222,900.00
R201	On 21/12/2014	Spot Bond	5.53000		105.73446		5.51000	105.74423			3,721,878,020,000.00	673,034,000	1,995,240,235.00
R202	On 07/12/2033	Spot Bond	2.44000		197.84180		2.43000	198.10464			363,771,779,800.00	149,086,795	1,587,532,200.00
R2023	On 28/02/2023	Spot Bond	8.28000		96.62548		8.28500	96.57213			22,210,686,000,000.00	2,682,450,000	5,102,356,000.00
R203	On 15/09/2017	Spot Bond	7.44000		106.62927		7.45000	106.57321			9,278,089,200,000.00	1,247,055,000	5,114,123,700.00
R2037	On 31/01/2037	Spot Bond	9.39000		92.39888		9.39000	92.37584			5,145,720,000,000.00	548,000,000	1,817,910,000.00
R204	On 21/12/2018	Spot Bond	7.65500		103.07913		7.65500	103.05797			20,543,815,559,030.00	2,683,712,026	5,950,817,500.00
R2048	On 28/02/2048	Spot Bond	9.44000		93.06507		9.44000	93.04136			18,831,468,960,000.00	1,994,859,000	2,968,793,071.00
R205	On 31/03/2014	Spot Bond	100.00000		63.11397		100.00000	62.96107			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.63000		101.64902		5.63500	101.63181			2,938,860,000,000.00	522,000,000	2,105,000,000.00
R207	On 15/01/2020	Spot Bond	7.95000		97.52720		7.94000	97.55474			34,509,399,750,000.00	4,340,805,000	7,101,564,697.00
R208	On 31/03/2021	Spot Bond	8.04000		95.65580		8.03500	95.66190			29,852,182,320,000.00	3,712,958,000	7,603,338,636.00
R209	On 31/03/2036	Spot Bond	9.30000		74.07271		9.25500	74.37985			17,098,738,200,000.00	1,838,574,000	9,364,054,700.00
R210	On 31/03/2028	Spot Bond	2.36000		151.54113		2.33000	152.06307			424,918,000,000.00	180,050,000	356,300,000.00
R211	On 31/01/2017	Spot Bond	0.22000		127.10804		0.22000	127.09489			11,000,000.00	50,000	222,665,000.00
R212	On 31/01/2022	Spot Bond	1.76000		126.82278		1.76000	126.80439			105,600,000.00	60,000	1,051,503,000.00
R213	On 28/02/2031	Spot Bond	9.11000		81.77085		9.06000	82.12576			20,165,085,210,000.00	2,213,511,000	6,470,606,239.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214		On 28/02/2041	Spot Bond	9.39000	71.74489		9.39000	71.72671			18,557,738,700,000.00	1,976,330,000	8,595,943,053.00
R224C		On 15/09/2013	Spot Bond	5.27000	99.82704		5.27000	99.81265			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.37000	97.21707		5.37000	97.20307			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.48000	94.57041		5.48000	94.55651			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.63500	90.48028		6.63500	90.46424			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.47500	87.85119		6.47500	87.83598			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.39500	85.26340		6.39500	85.24882			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.40500	82.59730		6.40500	82.58315			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.54500	98.37107		5.54500	98.35637			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.56500	95.71531		5.56500	95.70096			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.51500	93.18295		5.51500	93.16910			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.54500	89.06688		6.54500	89.05121			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	6.41500	86.49443		6.41500	86.47951			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	6.39500	83.85180		6.39500	83.83738			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	6.45500	81.09809		6.45500	81.08401			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	7.42500	75.81460		7.42500	75.79950			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.47500	72.94944		7.47500	72.93482			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.66000	69.72234		7.66000	69.70802			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.64000	67.21904		7.64000	67.20527			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.62000	64.81811		7.62000	64.80487			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.61000	62.47707		7.61000	62.46432			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.90000	59.05551		7.90000	59.04301			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.88000	56.89129		7.88000	56.87928			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.95500	54.42768		7.95500	54.41609			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.92500	52.47112		7.92500	52.45998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R341C		On 21/06/2022	Spot Bond	7.89500	50.59950		7.89500	50.58880			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.86500	48.80875		7.86500	48.79846			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.82500	47.13941		7.82500	47.12952			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.78500	45.54472		7.78500	45.53522			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.45000	40.91527		8.45000	40.90602			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.41000	39.42728		8.41000	39.41840			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.37000	38.00802		8.37000	37.99950			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.33000	36.65395		8.33000	36.64577			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.29000	35.36173		8.29000	35.35388			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.25000	34.12820		8.25000	34.12066			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.21000	32.95039		8.21000	32.94315			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.17000	31.82548		8.17000	31.81852			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.06353			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18959			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.14995			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.24806			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.06445			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	11.25993		100.00000	11.23266			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	3.88631		100.00000	3.87690			0.00	0	0.00
RCSC11		On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.93197			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.48251			0.00	0	0.00
RCSC13		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.93721			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93254			0.00	0	0.00
RCSC15		On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.31692			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.84105			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25262			0.00	8,000,000	4,000,000.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10960			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.28625			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84853			0.00	26,000,000	13,000,000.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.23473			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.96240			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.02558			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.52533			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79328			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.26448			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98296			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	101.05529			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.82462			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.01264			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90347			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90347			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.80575			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09801			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.86377			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.09152			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.79675			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.85522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP018		On 12/02/2020	Spot Bond		12.35000	103.36676	12.35000	103.33310			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	99.85426			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	100.64074			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond		100.00000	12.36004	100.00000	12.33009			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	99.84501			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.38097			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.06113			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond		100.00000	81.59645	100.00000	81.41593			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.15540			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond		5.25000	100.60737	5.25000	100.59321			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond		100.00000	1.45179	100.00000	1.44824			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond		100.00000	6.32798	100.00000	6.31265			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond		100.00000	14.57553	100.00000	14.54022			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond		100.00000	12.61608	100.00000	12.58552			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond		0.00000	100.00000	0.00000	104.35164			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond		0.00000	100.00000	0.00000	101.40110			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond		9.33500	107.06706	9.33500	107.04038			0.00	0	2,500,000.00
SBC2		On 28/04/2016	Spot Bond		0.00000	100.00000	0.00000	99.92219			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond		7.87500	111.21411	7.87500	111.19078			0.00	0	30,000,000.00
SBK13		On 24/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.14034			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond		9.50000	103.00123	9.50000	102.97512			0.00	0	15,000,000.00
SBK15		On 23/01/2022	Spot Bond		0.00000	100.00000	0.00000	100.80680			0.00	0	0.00
SBK16		On 15/03/2023	Spot Bond		0.00000	100.00000	0.00000	101.51356			0.00	40,000,000	27,000,000.00
SBK17		On 30/07/2024	Spot Bond		0.00000	100.00000	0.00000	100.68840			0.00	22,000,000	13,000,000.00
SBK18		On 24/10/2020	Spot Bond		0.00000	100.00000	0.00000	100.82510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.80909			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.87500	105.42290		7.87500	105.40078			0.00	0	11,600,000.00
SBK9	On 10/04/2018	Spot Bond	9.25500	100.18981		9.25500	100.16505			0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond	1.82000	132.81819		1.82000	132.79868			0.00	0	1,960,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.37643		5.51780	165.34920			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.03500	116.36529		8.03500	116.34039			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.89500	116.64049		7.89500	116.61596			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.82500	116.77844		7.82500	116.75409			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.85000	101.85213		8.85000	101.82817			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.97000	116.49295		7.97000	116.46822			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.93500	116.56177		7.93500	116.53713			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35765			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.15161			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.60581			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16271			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	86.53293		100.00000	86.33122			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.50000	105.32909		8.50000	105.30526			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.44214			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20814			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.28099			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	2.03409		100.00000	2.02958			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.32881			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.68500	104.64159		9.68500	104.61455			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.16000	102.22644		10.16000	102.19892			0.00	0	400,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.36162			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.44467			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.12909			0.00	20,000,000	10,000,000.00
SBS25	On 24/05/2019	Spot Bond		9.14500	101.22953		9.14500	101.20493			0.00	0	900,000.00
SBS3	On 25/05/2026	Spot Bond		9.21000	94.74816		9.21000	94.72499			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.73500	96.23401		9.73500	96.20916			0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond		7.75500	110.96736		7.75500	110.94443			0.00	0	2,550,000.00
SBSI11	On 07/12/2023	Spot Bond		2.33500	130.04521		2.33500	259.88614			0.00	0	500,000.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.51909		0.92000	124.21101			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.38000			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	6.67482		100.00000	6.65865			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.60582		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.49000	108.70087		1.49000	121.91940			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.71007		6.50000	102.69212			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.52672			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.24177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.96644			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.55000		99.04328		9.55000	99.01804			0.00	0	200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.51254			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00242			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34360			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.20412			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.55380			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.87500		105.05372		7.87500	105.03168			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.25500		101.54839		9.25500	98.25175			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.90000		101.68780		8.90000	101.66375			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.34801			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.21482			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.39208			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.21650			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.75000		103.89473		8.75000	103.87043			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12980			0.00	26,000,000	13,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.84344			0.00	6,000,000	3,800,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.87878			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.71500		95.12360		9.71500	95.09894			0.00	0	28,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00014			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.36435			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.75731			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.64300		87.56752		9.64300	87.54500			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.70500		87.27273		9.70500	87.25014			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.75500		104.19133		6.75500	104.17242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	9.20000	91.73088		9.20000	91.70847			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47172			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.63000	102.57925		8.63000	102.55570			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.47500	117.47159		7.47500	117.44817			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.77000	97.89406		2.77000	98.25048			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.60500	98.56184		8.60500	99.04309			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.70300			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.01732			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.17423			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.13036			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.50000	100.18129		10.50000	100.13594			0.00	0	50,000,000.00
SSN018	On 02/09/2016	Spot Bond	100.00000	8.81835		100.00000	8.77915			20,000,000,000,000.00	200,000,000	200,000,000.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.89871			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.78092			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.59286			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.28557			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.16840			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.16873			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.06961			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.52712			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.93781			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88246			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88199			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.86569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1019	On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.76851			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.82484			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.76415			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			67,200,000,000,000.00	672,000,000	336,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.13500	115.48844		7.13500	109.24975			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	9.07000	103.31614		9.07000	103.29110			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	56.28919	100.00000	56.16529				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.38466	100.00000	40.28682				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	19.10656	100.00000	19.06026				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.84500	104.28282		6.84500	104.26376			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76117			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.51000			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.14674			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.77861			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21167			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	100.00000	1.74190	100.00000	1.73415			57,000,000,000,000.00	570,000,000	570,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58067			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.82500	103.09254		7.82500	103.07104			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95216			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22479			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.30342			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.81462			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.83941			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.98578		7.83000	100.96470			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.80099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83198			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88571			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.80099			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.83198			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.15436		7.16000	100.83752			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.89268			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88772			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.00643			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99038			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.47355			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41846			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.53615			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.56289			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.44205		8.73000	100.78677			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.60044			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.67378			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.93249			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.84243			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.47345		101.06155	6.45763			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.79602			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.02480			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.90753			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.95700			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.47845			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.82369			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83618			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.82369			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.83618			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.84243			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81619			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83618			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90489			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.90489			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90489			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.00473			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.02967			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.99849			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49614			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.52715			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51475			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.12674			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.52500	109.20586		8.52500	109.18096			0.00	0	600,000.00
TL20	On 22/02/2020	Spot Bond	8.11500	92.78173		8.11500	92.73610			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.39000	105.78216		8.39000	105.75853			0.00	0	1,000,901,000.00
TN20	On 17/09/2020	Spot Bond	9.04500	112.29767		9.04500	112.27068			23,517,000,000.00	2,600,000	272,212,000.00
TN23	On 06/11/2023	Spot Bond	9.31000	113.15701		9.31000	113.12904			20,482,000,000.00	2,200,000	102,206,969.00
TN25	On 19/08/2025	Spot Bond	9.53000	100.16760		9.53000	100.14226			0.00	0	154,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58500	97.42916		9.58500	97.40438			0.00	0	13,301,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.19390			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.54450			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.32282			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.33213			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.33302			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.37858			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47306			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.98820			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02843			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.05254			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.08302	10.00000	100.05534				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.08096	9.75000	100.05396				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.08036	100.00000	10.05350				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	99.36899			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	98.96577			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.34164			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.06303			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.28903			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.08864			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.82573			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.79742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.76647			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72225			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.48732			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.36801			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.27917			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.25025			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.17513			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84575			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.32446			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.71822			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.28177			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.43500	106.71949		9.43500	106.69231			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.34974			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91570			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25086			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.79000	106.08773		9.79000	100.99073			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	86.37449		100.00000	86.17409			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	86.46999		100.00000	86.26936			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	86.50182		100.00000	86.30112			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.99733			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04199			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44215			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.45823			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.45898			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20581			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.42098			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	143.04000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.93500	116.90325		6.93500	116.88159			0.00	0	92,101,000.00
WS05	On 01/08/2018	Spot Bond		0.53000	239.66050		0.53000	239.63371			0.00	0	30,619,000.00
WSP1	On 28/05/2015	Spot Bond		6.97500	105.63123		6.97500	105.61155			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.95500	105.69418		7.95500	105.67177			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.21000	105.93022		8.21000	105.90706			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.56500	104.56469		8.56500	104.54086			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.57500	104.74038		8.57500	104.71648			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.43500	97.35440		5.43500	97.35440			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.54500	98.68076		5.54500	98.66597			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.52500	88.95182		6.52500	88.93630			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.53500	96.91589		5.53500	96.90143			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.54500	95.59646		5.54500	95.58225			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.45500	87.36765		6.45500	87.35249			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.52500	93.46965		5.52500	93.45581			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.52500	88.93630		6.52500	88.92079			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond		7.60000	63.57040		7.60000	63.55752			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	12.54757		100.00000	12.52376			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.05053		100.00000	0.05043			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	12.54757		100.00000	12.52376			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	33.62013		100.00000	33.55635			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	34.39508		100.00000	34.32982			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	32.24446		100.00000	32.18329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000		32.24446	100.00000	32.18329				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		30.57472	100.00000	30.51671				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		30.57472	100.00000	30.51671				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		28.93643	100.00000	28.88153				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		28.93643	100.00000	28.88153				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		27.23035	100.00000	27.17869				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		27.23035	100.00000	27.17869				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		25.67358	100.00000	25.62487				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		25.67358	100.00000	25.62487				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		24.15988	100.00000	24.11404				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		24.15988	100.00000	24.11404				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		22.86532	100.00000	22.82194				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		21.64013	100.00000	21.59907				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		16.18358	100.00000	16.15288				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		15.28736	100.00000	15.25835				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		14.38602	100.00000	14.35873				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		14.38602	100.00000	14.35873				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		13.61518	100.00000	13.58935				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		12.86119	100.00000	12.83679				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		12.10290	100.00000	12.07994				0.00	0	0.00

Total for j-Bonds : **515,939,381,637,580.00** **14,570,561,946** **04 021 428 596.00**

Grand Total: **515,941,631,453,951.00** **14,570,728,564** **04 023 909 650.00**