



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 23/09/2013	Any day expiry	9.81770	9.81770		9.80860	9.80860		14.62	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	538.24620	0.53825	529.38560	0.52939	538.246	18.07	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.54620	0.00055	0.78560	0.00079	0.546	18.07	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	528.34430	0.52834	519.46140	0.51946	528.344	18.12	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.64430	0.00064	0.86140	0.00086	0.644	18.12	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	518.45750	0.51846	509.54450	0.50954	518.458	18.17	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.75750	0.00076	0.94450	0.00094	0.758	18.17	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	508.54280	0.50854	499.65810	0.49966	508.543	18.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	0.84280	0.00084	1.05810	0.00106	0.843	18.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	50.50980	0.05051	55.18520	0.05519	50.510	15.43	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	112.80980	0.11281	126.58520	0.12659	112.810	15.43	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.82110	9.82110	9.81210	9.81210		14.81	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,621.10000	1.62110	1,612.10650	1.61211	1,621.100	17.42	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00650	0.00001	0.000	17.42	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,571.10000	1.57110	1,562.10720	1.56211	1,571.100	17.65	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00720	0.00001	0.000	17.65	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,521.10000	1.52110	1,512.10810	1.51211	1,521.100	17.88	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00810	0.00001	0.000	17.88	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	582.01320	0.58201	573.36750	0.57337	582.013	16.86	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	0.91320	0.00091	1.26750	0.00127	0.913	16.86	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	572.09470	0.57209	563.47710	0.56348	572.095	16.78	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	0.99470	0.00099	1.37710	0.00138	0.995	16.78	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	562.18330	0.56218	553.59600	0.55360	562.183	16.71	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.08330	0.00108	1.49600	0.00150	1.083	16.71	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	321.90700	0.32191	316.01830	0.31602	321.907	15.74	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	10.80700	0.01081	13.91830	0.01392	10.807	15.74	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	286.07420	0.28607	281.07730	0.28108	286.074	15.61	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	14.97420	0.01497	18.97730	0.01898	14.974	15.61	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	243.12540	0.24313	239.42600	0.23943	243.125	15.45	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	22.02540	0.02203	27.32600	0.02733	22.025	15.45	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	165.39440	0.16539	164.68640	0.16469	165.394	15.13	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	44.29440	0.04429	52.58640	0.05259	44.294	15.13	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	2.98900	0.00299	3.82230	0.00382	2.989	19.86	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	621.88900	0.62189	631.72230	0.63172	621.889	19.86	0	0.00

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 16/10/2013	Any day expiry		9.84960		9.84960	9.80100		14.64	0.00	0	0.00
\$ / R		On 16/10/2013	Any day expiry		0.13677		0.13677	0.00000	136.774	14.52	0.00	0	0.00
\$ / R	9.80	On 16/10/2013	Any day expiry	186.37350	0.18637		0.00000	0.00000	186.373	14.52	98,010,000.00	10,000	10,000.00
\$ / R		On 22/10/2013	Any day expiry	9.85820	9.85820		9.84990	9.84990		14.60	0.00	0	0.00
\$ / R		On 22/10/2013	Any day expiry	492.43230	0.49243	487.24450	0.48724	0.48724	492.432	13.49	0.00	0	0.00
\$ / R	9.39	On 22/10/2013	Any day expiry	24.23230	0.02423	27.34450	0.02734	0.02734	24.232	13.49	0.00	0	0.00
\$ / R	9.40	On 22/10/2013	Any day expiry	483.87310	0.48387	478.81740	0.47882	0.47882	483.873	13.52	0.00	0	0.00
\$ / R	9.40	On 22/10/2013	Any day expiry	25.67310	0.02567	28.91740	0.02892	0.02892	25.673	13.52	0.00	0	0.00
\$ / R	9.41	On 22/10/2013	Any day expiry	475.37690	0.47538	470.45650	0.47046	0.47046	475.377	13.54	0.00	0	0.00
\$ / R	9.41	On 22/10/2013	Any day expiry	27.17690	0.02718	30.55650	0.03056	0.03056	27.177	13.54	0.00	0	0.00
\$ / R	9.47	On 22/10/2013	Any day expiry	425.82250	0.42582	421.75860	0.42176	0.42176	425.823	13.69	0.00	0	0.00
\$ / R	9.47	On 22/10/2013	Any day expiry	37.62250	0.03762	41.85860	0.04186	0.04186	37.623	13.69	0.00	0	3,000.00
\$ / R	10.07	On 22/10/2013	Any day expiry	107.76350	0.10776	110.13180	0.11013	0.11013	107.764	15.90	0.00	0	6,000.00
\$ / R	10.07	On 22/10/2013	Any day expiry	319.56350	0.31956	330.23180	0.33023	0.33023	319.563	15.90	0.00	0	0.00
\$ / R		On 25/10/2013	Any day expiry	9.86250	9.86250		9.85410	9.85410		14.70	0.00	0	0.00
\$ / R	9.49	On 25/10/2013	Any day expiry	418.88050	0.41888	415.34300	0.41534	0.41534	418.881	13.83	0.00	0	0.00
\$ / R	9.49	On 25/10/2013	Any day expiry	46.38050	0.04638	51.24300	0.05124	0.05124	46.381	13.83	0.00	0	0.00
\$ / R	9.50	On 25/10/2013	Any day expiry	411.12900	0.41113	407.74170	0.40774	0.40774	411.129	13.85	0.00	0	0.00
\$ / R	9.50	On 25/10/2013	Any day expiry	48.62900	0.04863	53.64170	0.05364	0.05364	48.629	13.85	0.00	0	0.00
\$ / R	9.51	On 25/10/2013	Any day expiry	50.95370	0.05095	56.11760	0.05612	0.05612	50.954	13.88	0.00	0	0.00
\$ / R	9.51	On 25/10/2013	Any day expiry	403.45370	0.40345	400.21760	0.40022	0.40022	403.454	13.88	0.00	0	0.00
\$ / R	9.55	On 25/10/2013	Any day expiry	373.53460	0.37353	370.91360	0.37091	0.37091	373.535	13.97	0.00	0	0.00
\$ / R	9.55	On 25/10/2013	Any day expiry	61.03460	0.06103	66.81360	0.06681	0.06681	61.035	13.97	0.00	0	3,000.00
\$ / R	10.10	On 25/10/2013	Any day expiry	109.56210	0.10956	112.01570	0.11202	0.11202	109.562	16.11	0.00	0	6,000.00
\$ / R	10.10	On 25/10/2013	Any day expiry	347.06210	0.34706	357.91570	0.35792	0.35792	347.062	16.11	0.00	0	0.00
\$ / R		On 28/10/2013	Any day expiry	9.86670	9.86670		9.85840	9.85840		14.58	0.00	0	0.00
\$ / R	8.25	On 28/10/2013	Any day expiry	1,617.00100	1.61700	1,608.72360	1.60872	1.60872	1,617.001	18.41	0.00	0	0.00
\$ / R	8.25	On 28/10/2013	Any day expiry	0.30100	0.00030	0.32360	0.00032	0.00032	0.301	18.41	0.00	0	0.00
\$ / R	8.30	On 28/10/2013	Any day expiry	1,567.05430	1.56705	1,558.77770	1.55878	1.55878	1,567.054	18.11	0.00	0	0.00
\$ / R	8.30	On 28/10/2013	Any day expiry	0.35430	0.00035	0.37770	0.00038	0.00038	0.354	18.11	0.00	0	7,500.00
\$ / R	9.43	On 28/10/2013	Any day expiry	473.41390	0.47341	469.25690	0.46926	0.46926	473.414	13.55	0.00	0	0.00
\$ / R	9.43	On 28/10/2013	Any day expiry	36.71390	0.03671	40.85690	0.04086	0.04086	36.714	13.55	0.00	0	0.00
\$ / R	9.44	On 28/10/2013	Any day expiry	465.29090	0.46529	461.27490	0.46127	0.46127	465.291	13.57	0.00	0	0.00
\$ / R	9.44	On 28/10/2013	Any day expiry	38.59090	0.03859	42.87490	0.04287	0.04287	38.591	13.57	0.00	0	0.00
\$ / R	9.45	On 28/10/2013	Any day expiry	457.23660	0.45724	453.36230	0.45336	0.45336	457.237	13.60	0.00	0	0.00
\$ / R	9.45	On 28/10/2013	Any day expiry	40.53660	0.04054	44.96230	0.04496	0.04496	40.537	13.60	0.00	0	0.00
\$ / R	9.60	On 28/10/2013	Any day expiry	345.38620	0.34539	343.75120	0.34375	0.34375	345.386	13.97	0.00	0	0.00
\$ / R	9.60	On 28/10/2013	Any day expiry	78.68620	0.07869	85.35120	0.08535	0.08535	78.686	13.97	0.00	0	0.00
\$ / R	9.70	On 28/10/2013	Any day expiry	281.02690	0.28103	280.85540	0.28086	0.28086	281.027	14.21	0.00	0	7,500.00
\$ / R	9.70	On 28/10/2013	Any day expiry	114.32690	0.11433	122.45540	0.12246	0.12246	114.327	14.21	0.00	0	0.00
\$ / R		On 29/10/2013	Any day expiry	9.86810	9.86810		9.85980	9.85980		14.62	0.00	0	0.00
\$ / R	9.55	On 29/10/2013	Any day expiry	383.82200	0.38382	381.51740	0.38152	0.38152	383.822	13.88	0.00	0	0.00
\$ / R	9.55	On 29/10/2013	Any day expiry	65.72200	0.06572	71.71740	0.07172	0.07172	65.722	13.88	0.00	0	500.00
\$ / R	10.60	On 29/10/2013	Any day expiry	775.27660	0.77528	785.48280	0.78548	0.78548	775.277	18.87	0.00	0	0.00
\$ / R	10.60	On 29/10/2013	Any day expiry	43.37660	0.04338	45.28280	0.04528	0.04528	43.377	18.87	0.00	0	500.00
\$ / R		On 27/11/2013	Any day expiry	9.90920	9.90920		9.90080	9.90080		14.87	0.00	0	0.00
\$ / R	8.30	On 27/11/2013	Any day expiry	1,610.92220	1.61092	1,602.76970	1.60277	1.60277	1,610.922	16.63	0.00	0	0.00
\$ / R	8.30	On 27/11/2013	Any day expiry	1.72220	0.00172	1.96970	0.00197	0.00197	1.722	16.63	0.00	0	7,500.00
\$ / R	9.43	On 27/11/2013	Any day expiry	545.25780	0.54526	543.28410	0.54328	0.54328	545.258	13.56	0.00	0	0.00
\$ / R	9.43	On 27/11/2013	Any day expiry	66.05780	0.06606	72.48410	0.07248	0.07248	66.058	13.56	0.00	0	0.00
\$ / R	9.44	On 27/11/2013	Any day expiry	537.74540	0.53775	535.90610	0.53591	0.53591	537.745	13.59	0.00	0	0.00
\$ / R	9.44	On 27/11/2013	Any day expiry	68.54540	0.06855	75.10610	0.07511	0.07511	68.545	13.59	0.00	0	0.00
\$ / R	9.45	On 27/11/2013	Any day expiry	530.29550	0.53030	528.59060	0.52859	0.52859	530.296	13.62	0.00	0	0.00
\$ / R	9.45	On 27/11/2013	Any day expiry	71.09550	0.07110	77.79060	0.07779	0.07779	71.096	13.62	0.00	0	0.00
\$ / R	9.55	On 27/11/2013	Any day expiry	459.33570	0.45934	458.95620	0.45896	0.45896	459.336	13.90	0.00	0	0.00
\$ / R	9.55	On 27/11/2013	Any day expiry	100.13570	0.10014	108.15620	0.10816	0.10816	100.136	13.90	0.00	0	500.00
\$ / R	9.70	On 27/11/2013	Any day expiry	365.41660	0.36542	366.85690	0.36686	0.36686	365.417	14.31	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	156.21660	0.15622	166.05690	0.16606	156.217	14.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	75.08660	0.07509	77.96900	0.07797	75.087	18.92	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	915.88660	0.91589	927.16900	0.92717	915.887	18.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.93230	9.93230	9.92360	9.92360		15.07	194,454,569.40	19,578	687,971.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,532.65900	2.53266	2,524.00550	2.52401	2,532.659	20.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.35900	0.00036	0.40550	0.00041	0.359	20.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,933.65530	1.93366	1,925.15060	1.92515	1,933.655	17.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.35530	0.00136	1.55060	0.00155	1.355	17.47	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,192.30320	1.19230	1,184.50180	1.18450	1,192.303	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	10.00320	0.01000	10.90180	0.01090	10.003	14.60	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,047.14580	1.04715	1,039.63750	1.03964	1,047.146	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	14.84580	0.01485	16.03750	0.01604	14.846	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	15.97340	0.01597	17.77120	0.01777	15.973	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,020.37340	1.02037	1,013.47120	1.01347	1,020.373	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	973.17060	0.97317	966.97700	0.96698	973.171	13.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	18.77060	0.01877	21.27700	0.02128	18.771	13.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	952.64960	0.95265	946.60030	0.94660	952.650	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	20.34960	0.02035	23.00030	0.02300	20.350	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	22.49980	0.02250	25.34010	0.02534	22.500	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	926.89980	0.92690	921.04010	0.92104	926.900	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	772.61170	0.77261	768.08250	0.76808	772.612	13.72	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	40.31170	0.04031	44.48250	0.04448	40.312	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	605.95260	0.60595	603.22830	0.60323	605.953	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	73.65260	0.07365	79.62830	0.07963	73.653	13.64	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	115.53910	0.11554	125.33260	0.12533	115.539	13.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	497.83910	0.49784	498.93260	0.49893	497.839	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	471.93060	0.47193	0.00000	0.00000	471.931	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	129.63060	0.12963	0.00000	0.00000	129.631	14.02	399,200,000.00	40,000	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	465.60830	0.46561	467.15730	0.46716	465.608	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	133.30830	0.13331	143.55730	0.14356	133.308	14.05	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	169.22970	0.16923	180.17190	0.18017	169.230	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	411.52970	0.41153	413.77190	0.41377	411.530	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	405.83340	0.40583	408.14260	0.40814	405.833	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	173.53340	0.17353	184.54260	0.18454	173.533	14.34	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	378.27310	0.37827	380.88860	0.38089	378.273	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	195.97310	0.19597	207.28860	0.20729	195.973	14.49	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	219.94100	0.21994	231.51310	0.23151	219.941	14.63	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	352.24100	0.35224	355.11310	0.35511	352.241	14.63	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	327.70520	0.32771	330.78370	0.33078	327.705	14.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	245.40520	0.24541	257.18370	0.25718	245.405	14.78	99,800,000.00	10,000	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	279.07970	0.27908	0.00000	0.00000	279.080	15.11	29,883,000.00	3,000	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	306.77970	0.30678	0.00000	0.00000	306.780	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	331.78090	0.33178	345.37040	0.34537	331.781	15.29	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	264.08090	0.26408	268.97040	0.26897	264.081	15.29	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	230.13150	0.23013	235.08190	0.23508	230.132	15.73	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	397.83150	0.39783	411.48190	0.41148	397.832	15.73	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	217.87320	0.21787	222.80780	0.22281	217.873	15.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	425.57320	0.42557	439.20780	0.43921	425.573	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	432.62040	0.43262	446.24750	0.44625	432.620	15.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	214.92040	0.21492	219.84750	0.21985	214.920	15.95	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	200.78730	0.20079	205.66230	0.20566	200.787	16.16	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	468.48730	0.46849	482.06230	0.48206	468.487	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	198.08530	0.19809	202.94640	0.20295	198.085	16.21	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	475.78530	0.47579	489.34640	0.48935	475.785	16.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	505.36700	0.50537	518.86520	0.51887	505.367	16.38	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	187.66700	0.18767	192.46520	0.19247	187.667	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	182.68660	0.18269	187.44910	0.18745	182.687	16.47	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	520.38660	0.52039	533.84910	0.53385	520.387	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	175.49090	0.17549	180.19160	0.18019	175.491	16.60	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	543.19090	0.54319	556.59160	0.55659	543.191	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	589.73470	0.58973	602.99800	0.60300	589.735	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	162.03470	0.16203	166.59800	0.16660	162.035	16.86	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	153.71610	0.15372	158.17630	0.15818	153.716	17.04	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	621.41610	0.62142	634.57630	0.63458	621.416	17.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	138.63210	0.13863	143.08610	0.14309	138.632	17.40	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	686.33210	0.68633	699.48610	0.69949	686.332	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	711.20460	0.71120	724.27200	0.72427	711.205	17.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	133.50460	0.13350	137.87200	0.13787	133.505	17.54	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	127.02010	0.12702	131.26840	0.13127	127.020	17.72	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	744.72010	0.74472	757.66840	0.75767	744.720	17.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	125.45900	0.12546	129.67830	0.12968	125.459	17.77	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	753.15900	0.75316	766.07830	0.76608	753.159	17.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	787.14830	0.78715	799.94380	0.79994	787.148	17.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	119.44830	0.11945	123.54380	0.12354	119.448	17.95	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	105.91040	0.10591	109.69610	0.10970	105.910	18.41	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	873.61040	0.87361	886.09610	0.88610	873.610	18.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	94.25070	0.09425	97.72770	0.09773	94.251	18.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	961.95070	0.96195	974.12770	0.97413	961.951	18.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	997.75000	0.99775	1,009.80410	1.00980	997.750	19.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	90.05000	0.09005	93.40410	0.09340	90.050	19.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	82.34980	0.08235	85.40900	0.08541	82.350	19.43	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,070.04980	1.07005	1,081.80900	1.08181	1,070.050	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	75.30740	0.07531	78.10900	0.07811	75.307	19.78	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,143.00740	1.14301	1,154.50900	1.15451	1,143.007	19.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,328.30130	1.32830	1,339.46130	1.33946	1,328.301	20.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	60.60130	0.06060	63.06130	0.06306	60.601	20.64	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	51.96980	0.05197	54.19240	0.05419	51.970	21.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,469.66980	1.46967	1,480.59240	1.48059	1,469.670	21.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	44.92430	0.04492	46.92890	0.04693	44.924	21.94	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,612.62430	1.61262	1,623.32890	1.62333	1,612.624	21.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,805.14800	1.80515	1,815.59370	1.81559	1,805.148	22.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	37.44800	0.03745	39.19370	0.03919	37.448	22.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	29.93680	0.02994	32.13510	0.03214	29.937	24.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,097.63680	2.09764	2,108.53510	2.10854	2,097.637	24.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	27.48230	0.02748	29.49040	0.02949	27.482	26.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,445.18230	2.44518	2,455.89040	2.45589	2,445.182	26.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	26.77530	0.02678	28.72080	0.02872	26.775	27.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,594.47530	2.59448	2,605.12080	2.60512	2,594.475	27.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.94690	9.94690	9.93790	9.93790		15.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	124.41460	0.12441	133.78580	0.13379	124.415	13.93	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	521.31460	0.52131	521.68580	0.52169	521.315	13.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	495.63430	0.49563	496.50850	0.49651	495.634	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	138.73430	0.13873	148.60850	0.14861	138.734	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	142.46260	0.14246	152.46150	0.15246	142.463	14.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	489.36260	0.48936	490.36150	0.49036	489.363	14.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	483.15230	0.48315	484.27110	0.48427	483.152	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	146.25230	0.14625	156.37110	0.15637	146.252	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	104.65180	0.10465	108.19090	0.10819	104.652	18.89	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	997.75180	0.99775	1,010.29090	1.01029	997.752	18.89	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.00000	10.00000	9.98990	9.98990		15.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	327.49420	0.32749	330.81330	0.33081	327.494	15.88	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	447.49420	0.44749	460.91330	0.46091	447.494	15.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	220.04530	0.22005	223.84720	0.22385	220.045	17.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	730.04530	0.73005	743.94720	0.74395	730.045	17.32	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 28/01/2014	Any day expiry	10.52	Call	217.90490		0.21790		221.70370	0.22170	217.905	17.36	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	737.90490		0.73790		751.80370	0.75180	737.905	17.36	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	215.79190		0.21579		219.58720	0.21959	215.792	17.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	745.79190		0.74579		759.68720	0.75969	745.792	17.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.04270		10.04270		10.03170	10.03170		15.69	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	435.42160		0.43542		437.17510	0.43718	435.422	15.54	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	392.72160		0.39272		405.47510	0.40548	392.722	15.54	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	260.26130		0.26026		263.65630	0.26366	260.261	17.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	787.56130		0.78756		801.95630	0.80196	787.561	17.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	258.05080		0.25805		261.45250	0.26145	258.051	17.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	795.35080		0.79535		809.75250	0.80975	795.351	17.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	803.16360		0.80316		817.57160	0.81757	803.164	17.55	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	255.86360		0.25586		259.27160	0.25927	255.864	17.55	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.04420		10.04420		10.03320	10.03320		15.69	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	249.02220		0.24902		252.48030	0.25248	249.022	17.68	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	834.82220		0.83482		849.28030	0.84928	834.822	17.68	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.04570		10.04570		10.03460	10.03460		15.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	68.41790		0.06842		72.54390	0.07254	68.418	14.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,024.11790		1.02412		1,017.14390	1.01714	1,024.118	14.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,015.72410		1.01572		1,008.83580	1.00884	1,015.724	14.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	70.02410		0.07002		74.23580	0.07424	70.024	14.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,007.35890		1.00736		1,000.55720	1.00056	1,007.359	14.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	71.65890		0.07166		75.95720	0.07596	71.659	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.07070		10.07070		10.05920	10.05920		15.70	251,767.50	25	67,515.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,376.64370		2.37664		2,365.56190	2.36556	2,376.644	17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.94370		0.00594		6.36190	0.00636	5.944	17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,886.13950		1.88614		1,875.60350	1.87560	1,886.140	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	15.43950		0.01544		16.40350	0.01640	15.440	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,409.00620		1.40901		1,399.85940	1.39986	1,409.006	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	38.30620		0.03831		40.65940	0.04066	38.306	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	927.19690		0.92720		921.53280	0.92153	927.197	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	106.49690		0.10650		112.33280	0.11233	106.497	14.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	682.24190		0.68224		680.15340	0.68015	682.242	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	201.54190		0.20154		210.95340	0.21095	201.542	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	676.30350		0.67630		674.31300	0.67431	676.304	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	205.60350		0.20560		215.11300	0.21511	205.603	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	670.41070		0.67041		668.51780	0.66852	670.411	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	209.71070		0.20971		219.31780	0.21932	209.711	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	619.39960		0.61940		618.36170	0.61836	619.400	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	248.69960		0.24870		259.16170	0.25916	248.700	14.68	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	592.61930		0.59262		592.03610	0.59204	592.619	14.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	271.91930		0.27192		282.83610	0.28284	271.919	14.83	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	566.92710		0.56693		566.77970	0.56678	566.927	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	296.22710		0.29623		307.57970	0.30758	296.227	14.97	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	518.71080		0.51871		519.38810	0.51939	518.711	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	348.01080		0.34801		360.18810	0.36019	348.011	15.26	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	382.51480		0.38251		385.06680	0.38507	382.515	16.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	561.81480		0.56181		575.86680	0.57587	561.815	16.36	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	351.68990		0.35169		354.52560	0.35453	351.690	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	630.98990		0.63099		645.32560	0.64533	630.990	16.69	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	337.37780		0.33738		340.33230	0.34033	337.378	16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	666.67780		0.66668		681.13230	0.68113	666.678	16.85	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	323.75560		0.32376		326.81480	0.32681	323.756	17.02	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	703.05560		0.70306		717.61480	0.71761	703.056	17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	310.79450		0.31079		313.94520	0.31395	310.795	17.18	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	740.09450		0.74009		754.74520	0.75475	740.094	17.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	286.83150		0.28683		290.11630	0.29012	286.832	17.52	0.00	0	0.00



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	1,522.75130	1.52275	1,512.39910	1.51240	1,522.751	15.13	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,495.97960	1.49598	1,485.76370	1.48576	1,495.980	15.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	74.67960	0.07468	77.86370	0.07786	74.680	15.08	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,303.69250	1.30369	1,294.61090	1.29461	1,303.693	14.72	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	102.39250	0.10239	106.71090	0.10671	102.393	14.72	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	134.70270	0.13470	140.24730	0.14025	134.703	14.39	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,136.00270	1.13600	1,128.14730	1.12815	1,136.003	14.39	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	863.80320	0.86380	859.43100	0.85943	863.803	14.76	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	252.50320	0.25250	261.53100	0.26153	252.503	14.76	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	857.46460	0.85746	853.18560	0.85319	857.465	14.77	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	256.16460	0.25616	265.28560	0.26529	256.165	14.77	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	259.85870	0.25986	269.07300	0.26907	259.859	14.78	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	851.15870	0.85116	846.97300	0.84697	851.159	14.78	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	769.39950	0.76940	766.39180	0.76639	769.399	15.01	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	318.09950	0.31810	328.49180	0.32849	318.100	15.01	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	743.85620	0.74386	741.17540	0.74118	743.856	15.16	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	342.55620	0.34256	353.27540	0.35328	342.556	15.16	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	432.31850	0.43232	444.05880	0.44406	432.318	15.65	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	663.61850	0.66362	661.95880	0.66196	663.619	15.65	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	596.87010	0.59687	596.04180	0.59604	596.870	16.11	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	525.57010	0.52557	538.14180	0.53814	525.570	16.11	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	390.50220	0.39050	391.50040	0.39150	390.502	17.99	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	989.20220	0.98920	1,003.60040	1.00360	989.202	17.99	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,649.12730	1.64913	1,664.00280	1.66400	1,649.127	20.19	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	250.42730	0.25043	251.90280	0.25190	250.427	20.19	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	215.80620	0.21581	217.28290	0.21728	215.806	20.98	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,914.50620	1.91451	1,929.38290	1.92938	1,914.506	20.98	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	205.87510	0.20588	207.33810	0.20734	205.875	21.25	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	2,004.57510	2.00458	2,019.43810	2.01944	2,004.575	21.25	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	2,186.75750	2.18676	2,201.58650	2.20159	2,186.758	21.78	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	188.05750	0.18806	189.48650	0.18949	188.058	21.78	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	184.79150	0.18479	186.21320	0.18621	184.792	21.89	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	2,223.49150	2.22349	2,238.31320	2.23831	2,223.491	21.89	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	2,477.23050	2.47723	2,491.96260	2.49196	2,477.230	23.15	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	178.53050	0.17853	179.86260	0.17986	178.530	23.15	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	173.17390	0.17317	174.36430	0.17436	173.174	25.13	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,871.87390	2.87187	2,886.46430	2.88646	2,871.874	25.13	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry			10.20870	10.20870	10.19520	10.19520		16.32	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	1,504.64530	1.50465	1,494.40040	1.49440	1,504.645	15.07	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	75.94530	0.07595	79.20040	0.07920	75.945	15.07	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	606.23430	0.60623	605.33620	0.60534	606.234	16.12	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	527.53430	0.52753	540.13620	0.54014	527.534	16.12	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	190.28240	0.19028	191.65190	0.19165	190.282	21.86	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	2,221.58240	2.22158	2,236.45190	2.23645	2,221.582	21.86	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry			10.31170	10.31170	10.29700	10.29700		16.55	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	785.66690	0.78567	783.71620	0.78372	785.667	15.68	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	463.96690	0.46397	476.71620	0.47672	463.967	15.68	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	469.51420	0.46951	482.31670	0.48232	469.514	15.71	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	781.21420	0.78121	779.31670	0.77932	781.214	15.71	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	776.78790	0.77679	774.94300	0.77494	776.788	15.74	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	475.08790	0.47509	487.94300	0.48794	475.088	15.74	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	668.13820	0.66814	682.40190	0.68240	668.138	16.62	0.00	0	19,547.00	
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	649.83820	0.64984	649.40190	0.64940	649.838	16.62	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	278.66900	0.27867	280.30590	0.28031	278.669	20.92	0.00	0	19,547.00	
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	2,036.96900	2.03697	2,053.30590	2.05331	2,036.969	20.92	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future			10.34980	10.34980	10.33460	10.33460		16.64	0.00	0	12,700.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,480.91510	2.48092	2,466.82070	2.46682	2,480.915	16.48	0.00	0	0.00	





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	13/06/2014			Foreign Exchange Future		10.20130									
\$ / R MAXI	On	13/06/2014	10.69	Call	Foreign Exchange Future		0.00000		0.00000		0.000		0.00	0		0.00
\$ / R MAXI	On	13/06/2014	10.69	Put	Foreign Exchange Future		48,870.00000		0.48870	50,210.00000	48,870.000		0.00	0		0.00
\$ / R MAXI	On	13/06/2014	10.70	Call	Foreign Exchange Future		0.00000		0.00000		0.000		0.00	0		0.00
\$ / R MAXI	On	13/06/2014	10.70	Put	Foreign Exchange Future		49,870.00000		0.49870	51,210.00000	49,870.000		0.00	0		0.00
\$ / R MAXI	On	13/06/2014	10.71	Call	Foreign Exchange Future		0.00000		0.00000		0.000		0.00	0		0.00
\$ / R MAXI	On	13/06/2014	10.71	Put	Foreign Exchange Future		50,870.00000		0.50870	52,210.00000	50,870.000		0.00	0		0.00
£ / R	On	13/12/2013			Foreign Exchange Future		15.78740		15.78740	15.80780	15.80780	14.51	11,066,967.40	701		26,256.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future		1,005.55510		1,00556	1,027.40130	1,005.555	13.72	0.00	0		0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future		108.15510		0.10816	109.60130	108.155	13.72	0.00	0		0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future		997.50110		0.99750	1,019.36660	997.501	13.72	0.00	0		0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future		110.10110		0.11010	111.56660	110.101	13.72	0.00	0		0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future		989.47410		0.98947	1,011.35890	989.474	13.71	0.00	0		0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future		112.07410		0.11207	113.55890	112.074	13.71	0.00	0		0.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.99680		15.99680	16.01390	16.01390	15.02	0.00	0		4,386.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future		3,173.07640		3.17308	3,190.34490	3,173.076	17.45	0.00	0		0.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future		26.27640		0.02628	26.44490	26.276	17.45	0.00	0		327.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future		3,026.88050		3.02688	3,044.16220	3,026.880	17.11	0.00	0		0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future		30.08050		0.03008	30.26220	30.081	17.11	0.00	0		327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future		1,839.79150		1.83979	1,857.06220	1,839.791	14.22	0.00	0		0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future		92.99150		0.09299	93.16220	92.991	14.22	0.00	0		327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future		1,803.23500		1.80323	1,820.49510	1,803.235	14.13	0.00	0		0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future		96.43500		0.09643	96.59510	96.435	14.13	0.00	0		0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future		1,794.11540		1.79412	1,811.37210	1,794.115	14.11	0.00	0		0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future		97.31540		0.09732	97.47210	97.315	14.11	0.00	0		0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future		1,785.00390		1.78500	1,802.25940	1,785.004	14.08	0.00	0		0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future		98.20390		0.09820	98.35940	98.204	14.08	0.00	0		0.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future		1,620.18070		1.62018	1,637.42560	1,620.181	13.91	0.00	0		0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future		123.38070		0.12338	123.52560	123.381	13.91	0.00	0		327.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.19570		16.19570	16.20950	16.20950	15.50	0.00	0		200.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future		924.41000		0.92441	935.50160	924.410	15.31	0.00	0		0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future		768.71000		0.76871	766.00160	768.710	15.31	0.00	0		0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future		920.05910		0.92006	931.13940	920.059	15.32	0.00	0		0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future		774.35910		0.77436	771.63940	774.359	15.32	0.00	0		0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future		915.72800		0.91573	926.80250	915.728	15.33	0.00	0		0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future		780.02800		0.78003	777.30250	780.028	15.33	0.00	0		0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.42140		16.42140	16.43360	16.43360	15.78	0.00	0		0.00
£ / R	On	15/09/2014	16.84	Call	Foreign Exchange Future		882.02050		0.88202	889.64510	882.021	16.32	0.00	0		0.00
£ / R	On	15/09/2014	16.84	Put	Foreign Exchange Future		1,300.62050		1.30062	1,296.04510	1,300.621	16.32	0.00	0		0.00
£ / R	On	15/09/2014	16.85	Call	Foreign Exchange Future		878.75530		0.87876	886.37680	878.755	16.33	0.00	0		0.00
£ / R	On	15/09/2014	16.85	Put	Foreign Exchange Future		1,307.35530		1.30736	1,302.77680	1,307.355	16.33	0.00	0		0.00
£ / R	On	15/09/2014	16.86	Call	Foreign Exchange Future		875.50380		0.87550	883.12210	875.504	16.34	0.00	0		0.00
£ / R	On	15/09/2014	16.86	Put	Foreign Exchange Future		1,314.10380		1.31410	1,309.52210	1,314.104	16.34	0.00	0		0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10006		0.10006	0.10046	0.10046	16.56	0.00	0		14,300.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future		1,026.23320		0.01026	1,066.34340	1,026.233	14.58	0.00	0		0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future		20.33320		0.00020	20.74340	20.333	14.58	0.00	0		0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future		325.48770		0.00325	354.70300	325.488	16.56	0.00	0		0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future		319.58770		0.00320	309.10300	319.588	16.56	0.00	0		0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future		93.76030		0.00094	106.89550	93.760	20.27	0.00	0		0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future		1,087.86030		0.01088	1,061.29550	1,087.860	20.27	0.00	0		0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10153		0.10153	0.10191	0.10191	17.70	0.00	0		50.00
¥ / R	On	17/03/2014	0.09	Call	Foreign Exchange Future		1,232.78170		0.01233	1,271.62340	1,232.782	16.08	0.00	0		0.00
¥ / R	On	17/03/2014	0.09	Put	Foreign Exchange Future		79.58170		0.00080	80.92340	79.582	16.08	0.00	0		0.00
¥ / R	On	17/03/2014	0.10	Call	Foreign Exchange Future		581.17750		0.00581	612.09670	581.178	17.70	0.00	0		0.00



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 12/12/2014	Foreign Exchange Future	13.71	Call	1,138.71590		1.13872	1,144.58060	1.14458		1,138.716	15.63	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	801.11590		0.80112	823.28060	0.82328		801.116	15.63	0.00	0	0.00
2025	On 07/11/2013	Bond Future			108.38249		108.38249	108.27289	108.27289				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	2,607.51000		2.60751	2,717.11000	2.71711		2,607.510		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	2,617.51000		2.61751	2,727.11000	2.72711		2,617.510		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	2,627.51000		2.62751	2,737.11000	2.73711		2,627.510		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.96438		104.96438	104.96283	104.96283				0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,025.62000		5.02562	5,027.17000	5.02717		5,025.620		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,035.62000		5.03562	5,037.17000	5.03717		5,035.620		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,045.62000		5.04562	5,047.17000	5.04717		5,045.620		0.00	0	0.00
2050	On 07/11/2013	Bond Future			108.01129		108.01129	108.00949	108.00949				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	1,978.71000		1.97871	1,980.51000	1.98051		1,978.710		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	1,988.71000		1.98871	1,990.51000	1.99051		1,988.710		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	1,998.71000		1.99871	2,000.51000	2.00051		1,998.710		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			408.24500		408.24500	409.28700	409.28700				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.60600		413.60600	414.66000	414.66000				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			483.24600		483.24600	484.58500	484.58500				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			489.59200		489.59200	490.94700	490.94700				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			433.46400		433.46400	435.53400	435.53400				0.00	0	769.00
ALBI	On 06/02/2014	Index Future			439.15600		439.15600	441.25100	441.25100				0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.23970		9.23970	9.22090	9.22090			11.87	230,992.50	25	8,134.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	951.70360		0.95170	933.67490	0.93367		951.704	13.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	12.00360		0.01200	12.77490	0.01277		12.004	13.37	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	669.69350		0.66969	652.83200	0.65283		669.694	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	29.99350		0.02999	31.93200	0.03193		29.993	12.26	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	247.51600		0.24752	260.17470	0.26017		247.516	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	187.21600		0.18722	181.07470	0.18107		187.216	11.97	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	130.48210		0.13048	126.17410	0.12617		130.482	12.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	350.78210		0.35078	365.27410	0.36527		350.782	12.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	127.48080		0.12748	123.27170	0.12327		127.481	12.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	357.78080		0.35778	372.37170	0.37237		357.781	12.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	364.83730		0.36484	379.52690	0.37953		364.837	12.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	124.53730		0.12454	120.42690	0.12043		124.537	12.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	93.56760		0.09357	90.50280	0.09050		93.568	12.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	453.86760		0.45387	469.60280	0.46960		453.868	12.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	12.44580		0.01245	14.76480	0.01476		12.446	13.32	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,072.74580		1.07275	1,093.86480	1.09386		1,072.746	13.32	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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call		8.35530	0.00836		9.50450	0.00950	8.355	14.95	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,368.65530		1.36866	1,388.60450	1.38860		1,368.655	14.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future				9.31110	9.31110	9.29120	9.29120			12.01	0.00	0	3,939.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	242.70280		0.24270	235.55580	0.23556		242.703	12.29	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	421.60280		0.42160	434.35580	0.43436		421.603	12.29	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	239.12930		0.23913	232.08780	0.23209		239.129	12.30	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	428.02930		0.42803	440.88780	0.44089		428.029	12.30	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	235.60350		0.23560	228.66400	0.22866		235.603	12.31	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	434.50350		0.43450	447.46400	0.44746		434.503	12.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future				9.37830	9.37830	9.35750	9.35750			12.21	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	215.58990		0.21559	210.78360	0.21078		215.590	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	727.28990		0.72729	743.28360	0.74328		727.290	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	734.79440		0.73479	750.84800	0.75085		734.794	12.85	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	213.09440		0.21309	208.34800	0.20835		213.094	12.85	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	210.62690		0.21063	205.93980	0.20594		210.627	12.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	742.32690		0.74233	758.43980	0.75844		742.327	12.86	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future				9.45710	9.45710	9.43640	9.43640			12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	429.23580		0.42924	420.89510	0.42090		429.236	12.43	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	512.13580		0.51214	524.49510	0.52450		512.136	12.43	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	425.19650		0.42520	416.93970	0.41694		425.197	12.44	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	518.09650		0.51810	530.53970	0.53054		518.097	12.44	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	421.18660		0.42119	413.01330	0.41301		421.187	12.45	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	524.08660		0.52409	536.61330	0.53661		524.087	12.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future				9.63060	9.63060	9.60220	9.60220			13.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	155.12340		0.15512	154.38040	0.15438		155.123	14.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	464.52340		0.46452	492.18040	0.49218		464.523	14.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	152.52260		0.15252	151.83570	0.15184		152.523	14.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	471.92260		0.47192	499.63570	0.49964		471.923	14.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	149.96310		0.14996	149.33190	0.14933		149.963	14.94	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	479.36310		0.47936	507.13190	0.50713		479.363	14.94	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future				9.74230	9.74230	9.71100	9.71100			14.12	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	312.23810		0.31224	307.22990	0.30723		312.238	14.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	509.93810		0.50994	536.22990	0.53623		509.938	14.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	308.90810		0.30891	303.99710	0.30400		308.908	14.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	516.60810		0.51661	542.99710	0.54300		516.608	14.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	305.61370		0.30561	300.79860	0.30080		305.614	14.65	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	523.31370		0.52331	549.79860	0.54980		523.314	14.65	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			2.34340		2.34340	7.19750	7.19750				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			332.42110		332.42110	328.19830	328.19830				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			327.76530		327.76530	328.18150	328.18150				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			138.75090		138.75090	139.06170	139.06170				0.00	0	1,600.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			2.55630		2.55630	3.43010	3.43010				0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEW	On 25/09/2013	Can-Do Future			0.00020		0.00020		0.00010	0.00010			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			68.19190		68.19190		70.51110	70.51110			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			2.62870		2.62870		3.75500	3.75500			0.00	0	12,000.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			142.99860		142.99860		0.01000	0.01000			1.00	10,000	10,000.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.71370		10.71370		10.73120	10.73120		14.98	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	282.27300		0.28227	296.58450	0.29658	282.273	15.24	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	358.57300		0.35857	355.38450	0.35538	358.573	15.24	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	278.42030		0.27842	292.67440	0.29267	278.420	15.26	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	364.72030		0.36472	361.47440	0.36147	364.720	15.26	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	274.61770		0.27462	288.80980	0.28881	274.618	15.29	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	370.91770		0.37092	367.60980	0.36761	370.918	15.29	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			10.87360		10.87360	10.88810	10.88810		15.62	0.00	0.00	0	75.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	333.61450		0.33361	344.52870	0.34453	333.614	16.56	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	750.01450		0.75001	746.42870	0.74643	750.014	16.56	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	330.82350		0.33082	341.69700	0.34170	330.823	16.59	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	757.22350		0.75722	753.59700	0.75360	757.224	16.59	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	328.05470		0.32805	338.89060	0.33889	328.055	16.61	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	764.45470		0.76445	760.79060	0.76079	764.455	16.61	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62000		1.62000	1.61910	1.61910		14.44	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	355.86890		0.03559	364.43180	0.03644	355.869	15.43	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	655.86890		0.06559	673.43180	0.06734	655.869	15.43	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	324.46900		0.03245	332.96430	0.03330	324.469	15.63	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	724.46900		0.07245	741.96430	0.07420	724.469	15.63	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	295.76370		0.02958	304.13070	0.03041	295.764	15.83	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	795.76370		0.07958	813.13070	0.08131	795.764	15.83	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.63480		1.63480	1.63370	1.63370		15.39	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	503.82660		0.05038	510.18600	0.05102	503.827	16.02	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	1,055.82660		0.10558	1,073.18600	0.10732	1,055.827	16.02	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	475.41520		0.04754	481.73810	0.04817	475.415	16.17	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,127.41520		0.11274	1,144.73810	0.11447	1,127.415	16.17	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	448.70900		0.04487	454.97210	0.04550	448.709	16.33	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,200.70900		0.12007	1,217.97210	0.12180	1,200.709	16.33	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.39999		109.39999	109.39801	109.39801		0.00		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	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	590.01000		0.59001	591.99000	0.59199	590.010	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	600.01000		0.60001	601.99000	0.60199	600.010	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	610.01000		0.61001	611.99000	0.61199	610.010	0.00	0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.52544		83.27536	9.42474	84.04612				0.00	0	6,292.00

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	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,488.88000		8.48888	7,718.12000	7.71812	8,488.880			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		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	8,400.60000		8.40060	7,629.84000	7.62984	8,400.600			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		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	8,312.45000		8.31245	7,541.69000	7.54169	8,312.450			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.64225		84.36892	9.53825	85.14940				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	13.23000	0.01323	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	767.25000		0.76725	0.00000	0.00000	767.250			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	88.76000	0.08876	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	691.72000		0.69172	0.00000	0.00000	691.720			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	164.18000	0.16418	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	616.30000		0.61630	0.00000	0.00000	616.300			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			432.77800		432.77800	434.78900	434.78900				0.00	0	123.00
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	132,120.00000		13.21200	112,010.00000	11.20100	132,120.000			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	132,220.00000		13.22200	112,110.00000	11.21100	132,220.000			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	132,320.00000		13.23200	112,210.00000	11.22100	132,320.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			438.46100		438.46100	440.49700	440.49700				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	5,070.00000	0.50700	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	15,290.00000		1.52900	0.00000	0.00000	15,290.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	4,970.00000	0.49700	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	15,390.00000		1.53900	0.00000	0.00000	15,390.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	4,870.00000	0.48700	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	15,490.00000		1.54900	0.00000	0.00000	15,490.000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			194.10500		194.10500	194.07400	194.07400				0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			196.67800		196.67800	196.64600	196.64600				0.00	0	174.00
ILBI	On 07/11/2013	Index Future			525.47400		525.47400	525.40200	525.40200				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			532.57000		532.57000	532.49800	532.49800				0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.16000		94.84000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.25000		94.75000	5.25000	94.75000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.27000		94.73000	5.27000	94.73000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.40000		94.60000	5.40000	94.60000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.43000		94.57000	5.43000	94.57000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.82000		94.18000	5.82000	94.18000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.07000		93.93000	6.07000	93.93000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.37000		93.63000	6.37000	93.63000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.69000		93.31000	6.69000	93.31000				0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.98000	93.02000		6.98000	93.02000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future		8.15140	8.15140		8.08920	8.08920		9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	163.82540	0.16383	140.88680	0.14089	163.825	9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	152.42540	0.15243	191.68680	0.19169	152.425	9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	158.85830	0.15886	136.66050	0.13666	158.858	9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	157.45830	0.15746	197.46050	0.19746	157.458	9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	154.69150	0.15469	133.08610	0.13309	154.691	10.01	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	163.29150	0.16329	203.88610	0.20389	163.291	10.01	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future		8.20930	8.20930		8.14410	8.14410		12.25	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	316.59730	0.31660	286.29200	0.28629	316.597	12.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	247.29730	0.24730	282.19200	0.28219	247.297	12.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	311.51680	0.31152	281.62980	0.28163	311.517	12.23	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	252.21680	0.25222	287.52980	0.28753	252.217	12.23	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	306.49350	0.30649	277.51200	0.27751	306.493	12.23	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	257.19350	0.25719	293.41200	0.29341	257.193	12.23	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future		10.11560	10.11560	0.09882	10.07740	10.07740		16.05	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	5,961.56420	0.59616	0.09882	5,761.27500	0.57613	17.74	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,705.56420	0.17056	0.09882	1,887.27500	0.18873	17.74	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	5,887.21490	0.58872	0.09882	5,689.01250	0.56890	17.70	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,731.21490	0.17312	0.09882	1,915.01250	0.19150	17.70	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	5,813.22880	0.58132	0.09882	5,617.10710	0.56171	17.66	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,757.22880	0.17572	0.09882	1,943.10710	0.19431	17.66	0.00	0	0.00
R023	On 07/11/2013	Bond Future		7.78004	101.34885		7.73498	101.64347			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	8,893.28000	8.89328	8,598.66000	8.59866	8,893.280		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,820.55000	8.82055	8,525.93000	8.52593	8,820.550		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,747.87000	8.74787	8,453.25000	8.45325	8,747.870		0.00	0	0.00
R023	On 06/02/2014	Bond Future		7.87922	102.67973		7.83237	102.97784			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	48.63000	0.04863	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	249.48000	0.24948	0.00000	0.00000	249.480		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	112.31000	0.11231	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	185.80000	0.18580	0.00000	0.00000	185.800		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	175.95000	0.17595	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	122.16000	0.12216	0.00000	0.00000	122.160		0.00	0	0.00
R157	On 07/11/2013	Bond Future		6.13338	114.77501		6.06918	114.89451		3.06	697,602,510.78	6,078	29,411.00
R157	On 07/11/2013	Bond Future	5.59	Call	160.01000	0.16001	191.70000	0.19170	160.010	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,176.82000	1.17682	1,089.01000	1.08901	1,176.820	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	164.21000	0.16421	196.49000	0.19649	164.210	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,162.20000	1.16220	1,074.98000	1.07498	1,162.200	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	168.50000	0.16850	201.36000	0.20136	168.500	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,147.67000	1.14767	1,061.03000	1.06103	1,147.670	3.01	0.00	0	0.00
R157	On 06/02/2014	Bond Future		6.28892	116.28218		6.21357	116.40278		2.90	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	403.85000	0.40385	445.04000	0.44504	403.850	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,448.42000	1.44842	1,369.01000	1.36901	1,448.420	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	409.04000	0.40904	450.59000	0.45059	409.040	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,437.41000	1.43741	1,358.36000	1.35836	1,437.410	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	414.28000	0.41428	456.18000	0.45618	414.280	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,426.46000	1.42646	1,347.76000	1.34776	1,426.460	2.83	0.00	0	0.00
R157	On 08/05/2014	Bond Future		6.44345	111.06123		6.35261	111.18364		2.60	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	297.21000	0.29721	327.83000	0.32783	297.210	2.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.19	Put	2,003.54000		2.00354		1,911.75000	1.91175	2,003.540	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	300.29000		0.30029		331.14000	0.33114	300.290	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,992.86000		1.99286		1,901.30000	1.90130	1,992.860	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	303.40000		0.30340		334.49000	0.33449	303.400	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,982.21000		1.98221		1,890.89000	1.89089	1,982.210	2.54	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.63684		112.60473		6.52344	112.72892		2.34	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,042.65000		1.04265		1,110.30000	1.11030	1,042.650	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	929.86000		0.92986		873.32000	0.87332	929.860	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,048.69000		1.04869		1,116.56000	1.11656	1,048.690	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	924.98000		0.92498		868.66000	0.86866	924.980	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,054.33000		1.05433		1,122.42000	1.12242	1,054.330	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	919.70000		0.91970		863.60000	0.86360	919.700	2.33	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			8.19474		122.42612		8.10893	123.19716		15.35	28,280,433.72	231	58,310.00
R186	On 07/11/2013	Bond Future	6.50	Call	29.80000		0.02980		43.99000	0.04399	29.800	15.04	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,649.17000		16.64917		15,892.32000	15.89232	16,649.170	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	75.73000		0.07573		106.82000	0.10682	75.730	15.04	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,048.69000		14.04869		13,308.74000	13.30874	14,048.690	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,002.30000		2.00230		2,363.63000	2.36363	2,002.300	15.20	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,762.28000		3.76228		3,352.57000	3.35257	3,762.280	15.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,548.70000		2.54870		2,965.59000	2.96559	2,548.700	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,039.75000		3.03975		2,685.60000	2.68560	3,039.750	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,992.03000		2.99203		2,641.80000	2.64180	2,992.030	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,590.90000		2.59090		3,011.71000	3.01171	2,590.900	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,633.51000		2.63351		3,058.24000	3.05824	2,633.510	15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,944.82000		2.94482		2,598.51000	2.59851	2,944.820	15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,035.17000		3.03517		3,494.70000	3.49470	3,035.170	15.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,542.34000		2.54234		2,230.83000	2.23083	2,542.340	15.27	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	1,632.54000		1.63254		1,410.43000	1.41043	1,632.540	15.35	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,319.29000		4.31929		4,868.22000	4.86822	4,319.290	15.35	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,822.91000		5.82291		6,445.31000	6.44531	5,822.910	15.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	999.36000		0.99936		850.72000	0.85072	999.360	15.47	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,487.44000		7.48744		8,164.96000	8.16496	7,487.440	15.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	582.52000		0.58252		489.00000	0.48900	582.520	15.60	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.29125		118.74437		8.20240	119.52497		15.58	118,744.37	1	105.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,565.73000		2.56573		2,865.91000	2.86591	2,565.730	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,528.13000		7.52813		7,047.71000	7.04771	7,528.130	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,596.06000		2.59606		2,898.61000	2.89861	2,596.060	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,465.86000		7.46586		6,987.81000	6.98781	7,465.860	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,626.63000		2.62663		2,931.55000	2.93155	2,626.630	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,403.92000		7.40392		6,928.24000	6.92824	7,403.920	15.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.38601		120.36659		8.29387	121.15811		15.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,838.03000		1.83803		2,038.88000	2.03888	1,838.030	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,694.95000		13.69495		13,104.28000	13.10428	13,694.950	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,857.47000		1.85747		2,059.89000	2.05989	1,857.470	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,616.65000		13.61665		13,027.55000	13.02755	13,616.650	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,538.60000		13.53860		12,951.09000	12.95109	13,538.600	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,877.05000		1.87705		2,081.06000	2.08106	1,877.050	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.48090		116.74760		8.38535	117.55022		15.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,843.19000		5.84319		6,254.04000	6.25404	5,843.190	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,454.52000		7.45452		7,062.75000	7.06275	7,454.520	14.99	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Call	5,881.08000		5.88108		6,293.56000	6.29356	5,881.080	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,407.23000		7.40723		7,017.09000	7.01709	7,407.230	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,919.10000		5.91910		6,333.21000	6.33321	5,919.100	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,360.15000		7.36015		6,971.64000	6.97164	7,360.150	14.99	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			275.83634		275.83634		275.83722	275.83722			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	4,153.66000		4.15366		4,152.78000	4.15278	4,153.660		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	4,163.66000		4.16366		4,162.78000	4.16278	4,163.660		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	4,173.66000		4.17366		4,172.78000	4.17278	4,173.660		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.21695		107.18464		5.15375	107.25374		1.92	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	123.60000		0.12360		145.82000	0.14582	123.600	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	591.74000		0.59174		544.86000	0.54486	591.740	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	126.70000		0.12670		149.29000	0.14929	126.700	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	583.84000		0.58384		537.33000	0.53733	583.840	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	129.84000		0.12984		152.81000	0.15281	129.840	1.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	575.98000		0.57598		529.85000	0.52985	575.980	1.89	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.19190		104.18429		5.11005	104.25386		1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	438.04000		0.43804		476.43000	0.47643	438.040	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	397.19000		0.39719		366.01000	0.36601	397.190	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	442.42000		0.44242		481.03000	0.48103	442.420	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	393.08000		0.39308		362.12000	0.36212	393.080	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	447.08000		0.44708		485.91000	0.48591	447.080	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	389.25000		0.38925		358.51000	0.35851	389.250	1.61	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.05993		105.60758		4.94305	105.67823		1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	338.04000		0.33804		370.28000	0.37028	338.040	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	531.65000		0.53165		493.24000	0.49324	531.650	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	340.63000		0.34063		373.02000	0.37302	340.630	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	528.18000		0.52818		489.92000	0.48992	528.180	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	343.24000		0.34324		375.79000	0.37579	343.240	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	524.73000		0.52473		486.63000	0.48663	524.730	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.63964		102.66543		4.44187	102.73716		0.90	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	485.28000		0.48528		530.35000	0.53035	485.280	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	250.11000		0.25011		223.45000	0.22345	250.110	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	487.45000		0.48745		532.64000	0.53264	487.450	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	248.67000		0.24867		222.13000	0.22213	248.670	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	489.63000		0.48963		534.92000	0.53492	489.630	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	247.25000		0.24725		220.81000	0.22081	247.250	0.92	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			202.60744		202.60744		202.60445	202.60445			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	208.99	Put	6,382.56000		6.38256	6,385.55000	6.38555		6,382.560		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	6,392.56000		6.39256	6,395.55000	6.39555		6,392.560		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	6,402.56000		6.40256	6,405.55000	6.40555		6,402.560		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.92153		105.71972	6.86007	105.92976			5.60	147,584,729.12	1,396	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	23.01000		0.02301	31.23000	0.03123		23.010	5.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,260.49000		4.26049	4,058.67000	4.05867		4,260.490	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	67.88000		0.06788	87.65000	0.08765		67.880	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,307.59000		3.30759	3,117.32000	3.11732		3,307.590	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	70.35000		0.07035	90.68000	0.09068		70.350	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,274.63000		3.27463	3,084.92000	3.08492		3,274.630	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	72.89000		0.07289	93.80000	0.09380		72.890	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,241.76000		3.24176	3,052.63000	3.05263		3,241.760	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,490.20000		103.49020	103,700.24000	103.70024		103,490.200	5.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	5.79	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.05755		107.10802	6.99115	107.32039			5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	259.47000		0.25947	295.92000	0.29592		259.470	5.06	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,872.68000		3.87268	3,696.76000	3.69676		3,872.680	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	363.35000		0.36335	410.42000	0.41042		363.350	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,345.86000		3.34586	3,180.56000	3.18056		3,345.860	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	369.61000		0.36961	417.28000	0.41728		369.610	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,319.05000		3.31905	3,154.35000	3.15435		3,319.050	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	375.94000		0.37594	424.22000	0.42422		375.940	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,292.32000		3.29232	3,128.23000	3.12823		3,292.320	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.18842		104.40968	7.11625	104.62507			5.10	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,755.20000		4.75520	4,576.28000	4.57628		4,755.200	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	324.37000		0.32437	360.84000	0.36084		324.370	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	328.90000		0.32890	365.76000	0.36576		328.900	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,728.35000		4.72835	4,549.82000	4.54982		4,728.350	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	333.49000		0.33349	370.74000	0.37074		333.490	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,701.56000		4.70156	4,523.42000	4.52342		4,701.560	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,020.77000		2.02077	2,148.59000	2.14859		2,020.770	5.09	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,392.51000		1.39251	1,304.94000	1.30494		1,392.510	5.09	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.32858		105.86042	7.24971	106.07890			4.87	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,875.69000		1.87569	1,989.94000	1.98994		1,875.690	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,982.49000		1.98249	1,878.26000	1.87826		1,982.490	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,889.47000		1.88947	2,004.22000	2.00422		1,889.470	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,968.57000		1.96857	1,864.84000	1.86484		1,968.570	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,903.31000		1.90331	2,018.55000	2.01855		1,903.310	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,954.73000		1.95473	1,851.49000	1.85149		1,954.730	4.85	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			9.08443		96.76341	8.98870	97.64832				0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	2,912.24000		2.91224	3,797.15000	3.79715		2,912.240		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	2,999.38000		2.99938	3,884.29000	3.88429		2,999.380		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,086.38000		3.08638	3,971.29000	3.97129		3,086.380		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future			9.18118		93.77738		9.08247	94.67351			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,676.37000		1.67637	2,572.50000	2.57250	1,676.370			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,763.80000		1.76380	2,659.93000	2.65993	1,763.800			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,851.09000		1.85109	2,747.22000	2.74722	1,851.090			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.27749		95.05875	9.17566	95.96721				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	813.05000		0.81305	1,721.51000	1.72151	813.050			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	900.25000		0.90025	1,808.71000	1.80871	900.250			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	987.31000		0.98731	1,895.77000	1.89577	987.310			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.13730		106.77410	7.07107	107.06018			7.50	101,542,169.10	951	30,198.00
R204	On 07/11/2013	Bond Future	6.29	Call	149.59000		0.14959	189.03000	0.18903	149.590		7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,883.46000		3.88346	3,636.82000	3.63682	3,883.460		7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	154.42000		0.15442	194.82000	0.19482	154.420		7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,843.27000		3.84327	3,597.59000	3.59759	3,843.270		7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	159.37000		0.15937	200.76000	0.20076	159.370		7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,803.22000		3.80322	3,558.53000	3.55853	3,803.220		7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	917.53000		0.91753	1,056.55000	1.05655	917.530		7.46	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,511.67000		1.51167	1,364.61000	1.36461	1,511.670		7.46	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.25177		104.14617	7.18146	104.43558			7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	616.99000		0.61699	691.86000	0.69186	616.990		7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,233.80000		4.23380	4,019.26000	4.01926	4,233.800		7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	626.37000		0.62637	702.07000	0.70207	626.370		7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,200.33000		4.20033	3,986.62000	3.98662	4,200.330		7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	635.86000		0.63586	712.39000	0.71239	635.860		7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,166.99000		4.16699	3,954.11000	3.95411	4,166.990		7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.36630		105.56888	7.29129	105.86240			7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	629.03000		0.62903	692.46000	0.69246	629.030		7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,974.02000		5.97402	5,743.93000	5.74393	5,974.020		7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	636.61000		0.63661	700.61000	0.70061	636.610		7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,940.05000		5.94005	5,710.53000	5.71053	5,940.050		7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,906.16000		5.90616	5,677.22000	5.67722	5,906.160		7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	644.26000		0.64426	708.84000	0.70884	644.260		7.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.48580		103.00413	7.40560	103.30179			7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,658.77000		2.65877	2,815.43000	2.81543	2,658.770		7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,828.62000		2.82862	2,687.62000	2.68762	2,828.620		7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,677.28000		2.67728	2,834.58000	2.83458	2,677.280		7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,810.02000		2.81002	2,669.66000	2.66966	2,810.020		7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,695.86000		2.69586	2,853.80000	2.85380	2,695.860		7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,791.50000		2.79150	2,651.78000	2.65178	2,791.500		7.08	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			7.44029		101.42063		7.37955	101.71596		9.66	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	291.91000		0.29191		350.72000	0.35072	291.910	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,016.62000		4.01662		3,780.10000	3.78010	4,016.620	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	299.57000		0.29957		359.53000	0.35953	299.570	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,973.52000		3.97352		3,738.15000	3.73815	3,973.520	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	307.40000		0.30740		368.50000	0.36850	307.400	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,930.63000		3.93063		3,696.40000	3.69640	3,930.630	9.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.55145		99.11329		7.48754	99.41212		9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	771.35000		0.77135		850.88000	0.85088	771.350	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,139.79000		5.13979		4,920.49000	4.92049	5,139.790	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	782.18000		0.78218		862.53000	0.86253	782.180	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,101.42000		5.10142		4,882.94000	4.88294	5,101.420	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	793.13000		0.79313		874.29000	0.87429	793.130	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,063.21000		5.06321		4,845.54000	4.84554	5,063.210	9.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.66489		100.46737		7.59741	100.77038		9.33	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	754.10000		0.75410		818.54000	0.81854	754.100	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,644.86000		7.64486		7,406.29000	7.40629	7,644.860	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,604.65000		7.60465		7,366.62000	7.36662	7,604.650	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	762.55000		0.76255		827.53000	0.82753	762.550	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	771.07000		0.77107		836.60000	0.83660	771.070	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,564.53000		7.56453		7,327.05000	7.32705	7,564.530	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.78247		98.22284		7.71107	98.53016		9.35	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,243.87000		3.24387		3,404.74000	3.40474	3,243.870	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,642.11000		3.64211		3,495.66000	3.49566	3,642.110	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,264.68000		3.26468		3,426.17000	3.42617	3,264.680	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,619.76000		3.61976		3,473.93000	3.47393	3,619.760	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,285.57000		3.28557		3,447.67000	3.44767	3,285.570	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,597.51000		3.59751		3,452.29000	3.45229	3,597.510	9.30	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.55604		96.28867		7.50611	96.56001		10.89	0.00	0	14,354.00
R208	On 07/11/2013	Bond Future	6.79	Call	275.86000		0.27586		325.98000	0.32598	275.860	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,545.20000		4.54520		4,323.98000	4.32398	4,545.200	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	283.78000		0.28378		334.96000	0.33496	283.780	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,495.89000		4.49589		4,275.73000	4.27573	4,495.890	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	291.88000		0.29188		344.14000	0.34414	291.880	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,446.81000		4.44681		4,227.73000	4.22773	4,446.810	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,409.87000		1.40987		1,558.27000	1.55827	1,409.870	10.83	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,714.47000		1.71447		1,591.53000	1.59153	1,714.470	10.83	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.65801		97.55314		7.60587	97.82755		10.58	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	820.35000		0.82035		892.44000	0.89244	820.350	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,797.10000		5.79710		5,594.78000	5.59478	5,797.100	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	832.24000		0.83224		905.08000	0.90508	832.240	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,753.08000		5.75308		5,551.51000	5.55151	5,753.080	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	844.25000		0.84425		917.86000	0.91786	844.250	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,709.22000		5.70922		5,508.42000	5.50842	5,709.220	10.37	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.75694		95.48883		7.70229	95.76721		10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	726.90000		0.72690		782.39000	0.78239	726.900	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,559.72000		8.55972		8,336.83000	8.33683	8,559.720	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	735.78000		0.73578		791.78000	0.79178	735.780	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,512.59000		8.51259		8,290.21000	8.29021	8,512.590	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,465.57000		8.46557		8,243.71000	8.24371	8,465.570	10.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.31	Call	744.75000		0.74475		801.27000	0.80127	744.750	10.25	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.85773		96.81564		7.80042	97.09796		9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,419.80000		3.41980		3,569.30000	3.56930	3,419.800	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,753.56000		3.75356		3,620.74000	3.62074	3,753.560	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,443.63000		3.44363		3,593.75000	3.59375	3,443.630	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,728.02000		3.72802		3,595.82000	3.59582	3,728.020	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,467.54000		3.46754		3,618.28000	3.61828	3,467.540	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,702.60000		3.70260		3,571.02000	3.57102	3,702.600	9.84	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.91967		75.04081		8.81930	75.81513		22.56	5,252,856.70	70	19,372.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,626.57000		1.62657		1,968.49000	1.96849	1,626.570	22.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,735.81000		3.73581		3,303.41000	3.30341	3,735.810	22.42	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,061.35000		2.06135		2,456.41000	2.45641	2,061.350	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,064.09000		3.06409		2,684.83000	2.68483	3,064.090	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,094.83000		2.09483		2,493.67000	2.49367	2,094.830	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,019.49000		3.01949		2,644.01000	2.64401	3,019.490	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,128.64000		2.12864		2,531.25000	2.53125	2,128.640	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,975.34000		2.97534		2,603.63000	2.60363	2,975.340	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,921.23000		3.92123		4,476.91000	4.47691	3,921.230	22.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	1,459.32000		1.45932		1,240.68000	1.24068	1,459.320	22.72	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,649.37000		4.64937		5,248.05000	5.24805	4,649.370	22.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,111.74000		1.11174		936.10000	0.93610	1,111.740	22.81	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,160.33000		5.16033		5,784.47000	5.78447	5,160.330	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	919.67000		0.91967		769.49000	0.76949	919.670	22.87	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,231.49000		6.23149		6,898.64000	6.89864	6,231.490	23.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	617.71000		0.61771		510.54000	0.51054	617.710	23.00	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.00797		76.02625		8.90470	76.81038		22.24	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,671.27000		2.67127		3,004.37000	3.00437	2,671.270	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,330.98000		6.33098		5,879.95000	5.87995	6,330.980	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,699.72000		2.69972		3,035.12000	3.03512	2,699.720	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,278.30000		6.27830		5,829.57000	5.82957	6,278.300	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,728.35000		2.72835		3,066.06000	3.06606	2,728.350	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,225.94000		6.22594		5,779.52000	5.77952	6,225.940	21.98	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.09343		73.91957		8.98711	74.71460		22.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,828.07000		1.82807		2,048.74000	2.04874	1,828.070	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,120.56000		12.12056		11,546.20000	11.54620	12,120.560	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,846.54000		1.84654		2,068.84000	2.06884	1,846.540	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,048.37000		12.04837		11,475.64000	11.47564	12,048.370	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,865.14000		1.86514		2,089.09000	2.08909	1,865.140	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,976.45000		11.97645		11,405.37000	11.40537	11,976.450	21.93	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.17851		74.94669		9.06906	75.75288		21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,672.54000		5.67254		6,105.34000	6.10534	5,672.540	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,695.12000		6.69512		6,321.73000	6.32173	6,695.120	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,706.03000		5.70603		6,140.37000	6.14037	5,706.030	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,654.03000		6.65403		6,282.18000	6.28218	6,654.030	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,739.61000		5.73961		6,175.49000	6.17549	5,739.610	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,613.15000		6.61315		6,242.84000	6.24284	6,613.150	21.80	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

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/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			154.92093		154.92093		154.73133	154.73133			15,027,330.21	97	1,416.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,069.07000		5.06907		5,258.67000	5.25867	5,069.070		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	5,079.07000		5.07907		5,268.67000	5.26867	5,079.070		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	5,089.07000		5.08907		5,278.67000	5.27867	5,089.070		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			128.26439		128.26439		128.31153	128.31153			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	1,725.61000		1.72561		1,678.47000	1.67847	1,725.610		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	1,735.61000		1.73561		1,688.47000	1.68847	1,735.610		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	1,745.61000		1.74561		1,698.47000	1.69847	1,745.610		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			129.79637		129.79637		129.79723	129.79723			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	3,193.63000		3.19363		3,192.77000	3.19277	3,193.630		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	3,203.63000		3.20363		3,202.77000	3.20277	3,203.630		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	3,213.63000		3.21363		3,212.77000	3.21277	3,213.630		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.77434		85.74981		8.66843	86.58125		19.55	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,839.92000		1.83992		2,237.33000	2.23733	1,839.920	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,294.77000		3.29477		2,860.74000	2.86074	3,294.770	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,871.98000		1.87198		2,273.57000	2.27357	1,871.980	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,246.97000		3.24697		2,817.12000	2.81712	3,246.970	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,904.50000		1.90450		2,310.29000	2.31029	1,904.500	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,199.75000		3.19975		2,774.10000	2.77410	3,199.750	19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.87107		86.87583		8.76186	87.71786		20.19	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,487.25000		2.48725		2,818.55000	2.81855	2,487.250	19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,112.17000		7.11217		6,601.44000	6.60144	7,112.170	19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,514.29000		2.51429		2,847.97000	2.84797	2,514.290	19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,056.53000		7.05653		6,548.18000	6.54818	7,056.530	19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,541.51000		2.54151		2,877.58000	2.87758	2,541.510	19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,001.18000		7.00118		6,495.22000	6.49522	7,001.180	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.96101		84.52395		8.84845	85.37752		20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,800.53000		1.80053		2,028.43000	2.02843	1,800.530	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,668.75000		12.66875		12,043.08000	12.04308	12,668.750	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,596.96000		12.59696		11,972.96000	11.97296	12,596.960	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,818.44000		1.81844		2,048.01000	2.04801	1,818.440	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,836.47000		1.83647		2,067.73000	2.06773	1,836.470	19.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Put	12,525.41000	12.52541	11,903.10000	11.90310	12,525.410	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.05207	85.69837	8.93598	86.56389		19.80	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,621.13000	5.62113	6,070.86000	6.07086	5,621.130	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,212.19000	7.21219	6,796.40000	6.79640	7,212.190	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,654.39000	5.65439	6,105.74000	6.10574	5,654.390	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,169.44000	7.16944	6,755.27000	6.75527	7,169.440	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,687.75000	5.68775	6,140.73000	6.14073	5,687.750	19.68	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,126.88000	7.12688	6,714.34000	6.71434	7,126.880	19.68	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			9.08161	75.38308	8.98590	76.14010		22.94	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	131.89000	0.13189	183.67000	0.18367	131.890	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,541.05000	11.54105	10,835.81000	10.83581	11,541.050	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	136.20000	0.13620	189.36000	0.18936	136.200	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,446.21000	11.44621	10,742.35000	10.74235	11,446.210	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	140.64000	0.14064	195.19000	0.19519	140.640	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,351.70000	11.35170	10,649.23000	10.64923	11,351.700	22.50	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.17324	76.37297	9.07464	77.13967		23.71	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,842.45000	3.84245	4,235.96000	4.23596	3,842.450	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	5,278.05000	5.27805	4,904.86000	4.90486	5,278.050	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,876.79000	3.87679	4,272.44000	4.27244	3,876.790	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,232.83000	5.23283	4,861.78000	4.86178	5,232.830	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,911.28000	3.91128	4,309.06000	4.30906	3,911.280	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	5,187.91000	5.18791	4,818.99000	4.81899	5,187.910	23.61	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			9.11753	97.89943	9.01666	98.92753			0.00	0	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	14,621.73000	14.62173	13,593.63000	13.59363	14,621.730		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,492.40000	14.49240	13,464.30000	13.46430	14,492.400		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	14,363.33000	14.36333	13,335.23000	13.33523	14,363.330		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.21090	99.18503	9.10685	100.22620			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	1,211.70000	1.21170	170.53000	0.17053	1,211.700		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	1,110.43000	1.11043	69.26000	0.06926	1,110.430		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	31.82000	0.03182	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,009.35000	1.00935	0.00000	0.00000	1,009.350		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,378.31000	19,378.31000	19,378.36000	19,378.36000			0.00	0	0.00

**Total for Derivatives :** **2,334,954,328.70**      **140,136**      **1 939 262.00**

<b>i-Bonds</b>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.29088			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.70000	108.18570	6.70000	108.16633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93247			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.20000	104.61598		8.20000	104.59314			656,000,000,000.00	80,000,000	46,000,000.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.45833			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.57119			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.06500	99.60702		9.06500	99.58302			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.05000	105.38118		7.05000	101.31744			64,860,000,000.00	9,200,000	5,117,000.00
AB07		On 07/03/2014	Spot Bond	6.32000	101.44892		6.32000	101.43186			127,664,000,000.00	20,200,000	10,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89293			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.49000	109.37080		8.49000	109.34609			84,900,000,000.00	10,000,000	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.93486			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.82000	133.40829		0.82000	133.39234			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.38000	129.71406		2.38000	259.65351			4,760,000,000.00	2,000,000	1,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.45350			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.38256			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61317			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.03377			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.03545			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.03645			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.31000	105.95711		7.31000	105.93611			54,094,000,000.00	7,400,000	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.89983			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.92000	107.02380		6.92000	102.26280			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.63945			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75832			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47119			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.41564			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.54125			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.88803			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.91786			0.00	0	0.00
ABL18	On 19/09/2015	Spot Bond	100.00000		19.84130		100.00000	19.75309			0.00	0	0.00
ABL19	On 19/09/2018	Spot Bond	100.00000		1.74190		100.00000	1.73415			0.00	0	0.00
ABL20	On 19/09/2018	Spot Bond	100.00000		13.39785		100.00000	7.68979			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.02000		103.38802		6.02000	100.00000			313,040,000.00	52,000	603,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.49065			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.49829			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000		131.78705		5.27000	131.75561			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		123.05777		3.05000	123.03550			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.77000		116.84630		2.77000	116.82615			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.42000		98.43154		4.42000	98.41027			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.93500		103.82596		5.93500	99.97910			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.79000		114.02860		10.79000	113.99604			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.06919			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.00924			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.72032			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.70607			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.07000		109.71237		4.07000	109.68961			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		37.68526		100.00000	37.59296			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000		162.21072		2.12000	162.18560			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		153.05851		2.76000	153.03217			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.15000		163.96635		2.15000	163.94082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond		2.35000	161.09029		2.35000	161.06433			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.78625	72.12062		7.78625	72.09637			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.78625	72.12062		7.78625	72.09637			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.46000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.92793			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.57000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.37000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.90000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.85000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.59000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.31676			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.16130			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.09000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.46000	104.86921		6.46000	104.85099			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.97000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.01000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.06000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.45000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86138			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.84000	112.35894		6.84000	112.33808			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.24168			0.00	8,000,000	2,000,000.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.15000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.85000	92.07549		2.85000	97.75389			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.91000	96.27816		2.91000	142.32105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.95000	108.55858		2.95000	184.00333			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	83.61000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.29000	90.78603		9.29000	90.85107			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	91.18000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	105.29787			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.51500	109.06340		9.51500	109.88391			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.46000	110.16422		9.46000	110.31612			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.62500	89.37082		8.62500	92.93946			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.21000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.55500	108.05370		9.55500	109.57113			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	92.99000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.09000	106.71111		8.09000	106.68774			1,618,000,000.00	200,000	2,520,000.00
ABS5	On 01/05/2015	Spot Bond	6.65000	105.67714		6.65000	105.65835			71,820,000,000.00	10,800,000	5,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS6		On 01/06/2020	Spot Bond	8.65500	100.18977		8.65500	100.16658			1,731,000,000.00	200,000	143,000.00
ABS7		On 11/09/2026	Spot Bond	9.71500	93.54599		9.71500	93.52148			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.30000	104.71549		7.30000	104.69476			2,452,800,000.00	336,000	168,000.00
ABSI1		On 11/06/2014	Spot Bond	1.52000	127.89089		1.52000	127.87315			4,560,000,000.00	3,000,000	3,000,000.00
ABSI2		On 07/12/2023	Spot Bond	2.19000	131.71881		2.19000	263.66785			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.76000	122.39885		0.76000	125.11405			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.08500	121.64695		2.08500	124.07140			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	33.22008		100.00000	35.71984			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.00000	104.53593		11.00000	104.50502			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.74916			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.25180		100.00000	1.79708			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.76939			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.05576			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.98296			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	13.42177		100.00000	10.71141			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.98312			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72892			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.80464		11.00000	58.78783			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	8.58993		100.00000	10.71141			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.54380			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.57256			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	99.98096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97982			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97754			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98084			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98015			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97985			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06571			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06571			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07232			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98142			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07232			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05911			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	84.66181			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98173			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98219			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.87113			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98219			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.98062			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.97972			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.97943			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.97999			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98354			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.98143			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11000	104.20572	9.11000	104.18021			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98320			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.19500	101.84976	7.19500	101.83021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.93278			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.11425			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.86190			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	100.98625			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	77.99521			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	149.94233			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	150.02364			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	99.98080			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.56063			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.56063			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.98625			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.44229			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.98146			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.98163			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.11637			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.33148			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.11680			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63724			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.80130			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.07684			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59861			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.86802			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.98074			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.98420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98449			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70761			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98355			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98399			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98312			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98140			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98234			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98347			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98318			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.00000		10.23000	99.97289			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.98272			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98333			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.97627			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.35350			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98301			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.14000	105.33717		9.14000	105.31145			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98142			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.32120		1.75000	108.42714			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98320			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98297			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98060			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97992			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.98129			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.98164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98005			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98074			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97923			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.35467			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97978			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49323			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.98005			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.98182			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.98053			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.98016			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.98469			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.98452			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.98318			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.98279			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.98017			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.97929			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97772			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.98046			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97794			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97786			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97772			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.37220			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.97882			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.97882			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.42461			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	110.20743			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98183			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98203			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.91826			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.50567			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.98150			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.98142			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.98060			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.98180			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90673			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.01617			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13248			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.95568	100.00000	5.94125			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.50941			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.56761			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.60634			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.15049			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.27917			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.45062			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.11578			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.72500	100.09877	7.72500	100.07722			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.47564			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.73924			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.11000	102.16473	8.11000	102.14231			26,389,940,000.00	3,254,000	3,122,000.00
AIR02		On 30/04/2023	Spot Bond	9.15500	120.45281	9.15500	120.42335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	47.21538	100.00000	47.10101				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.92000	109.13010	6.92000	109.10959				130,815,680,000.00	18,904,000	7,300,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.06631	100.00000	44.95713				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.05236	100.00000	16.01683				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.16000	147.71491	3.16000	147.68788				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.77000	100.76163	4.77000	126.94405				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.11908				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.15255				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15911				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.12038				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.54155				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.61000	109.37607	8.61000	109.35088				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.12861				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.03539				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	98.67668	100.00000	98.41700				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.85867				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.02500	114.10460	7.02500	114.08307				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.68069				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.51891				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.90000	105.86875	6.90000	105.84913				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.54000	109.33063	8.54000	109.30566				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.82559				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.73887	103.62638	10.73887	104.95425				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.68949	101.11638	10.68949	103.28618				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.73521	100.98019	10.73521	103.20927				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.17360			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.77136	100.75511		10.77136	103.12515			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.68037	100.00144		11.68037	102.90860			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.22827			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.22827			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.22833			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.98887	99.74059		10.98887	102.42757			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.90575	102.21854		10.90575	103.23064			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.68949	101.11638		10.68949	103.28618			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.85480	101.16631		10.85480	103.41763			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.06246	94.46050		10.06246	102.72921			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.10805			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.09855			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.09855			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.97868			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		10.41347	100.00037		10.41347	102.47041			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.31500	99.05631		11.31500	101.75266			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	66.59082		10.22500	98.99352			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	101.49607			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.90048			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.34011		12.22500	102.03980			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.06586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	11.01000	63.60417	11.01000	99.17573				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.00048				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.05496				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.05496				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	95.75920				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.97432				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.48787				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.73887	103.39779	13.73887	105.57357				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.01384	100.42092	15.01384	104.24324				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.91892	100.47618	13.91892	103.61530				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.76258				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.76258				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.76258				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.87133				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.29880	100.00000	10.27926				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.24214	100.00000	22.74742				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.60239	100.00000	20.70271				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.24839	100.00000	12.77946				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.24839	100.00000	12.77946				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.39079	100.00000	15.45097				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.73641	100.00000	13.38800				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	71.41090	100.00000	71.27542				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.99771				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.22846				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.28309				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP73U		On 24/10/2013	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
BCP74U		On 15/11/2013	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
BCP75U		On 06/12/2013	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
BD0202		On 31/12/2018	Spot Bond	2.09000	104.77557		2.09000	168.54313			0.00	0	0.00
BD0205		On 28/04/2028	Spot Bond	8.07500	96.23493		8.07500	141.33739			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.07500	97.54250		8.07500	141.63871			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.46000	100.61000		8.46000	100.58722			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.94371			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.59916			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	100.84854			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.19567			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98245			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	56.82833		100.00000	56.69066			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	7.70000	97.68708		7.70000	97.66702			46,200,000,000.00	6,000,000	6,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.08504			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06994			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09404			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17437			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25466			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47908			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88397			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.93248			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.95326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96019			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.04329			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.15399			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.23656		100.00000	6.22145			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.23656		100.00000	6.22145			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00951			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01406			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01529			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.14000	102.08801		8.14000	102.06551			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01901			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02550			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.56538		100.00000	5.55175			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.56538		100.00000	5.55175			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.14500	104.63751		6.14500	104.62030			8,627,580,000.00	1,404,000	702,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.99342			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.53616			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.94659			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.46276			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.45342			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.53573			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.44872			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.47442			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.52106			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.71440			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.03450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98152			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	11.02485	100.00000	12.15438			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.72000	111.61177	6.72000	111.59172			4,032,000,000.00	600,000	308,000.00
CBL08		On 02/11/2016	Spot Bond	9.19000	118.42398	9.19000	118.39507			18,894,640,000.00	2,056,000	1,656,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.45820			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.67992			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.89000	107.64087	8.89000	107.61544			122,682,000,000.00	13,800,000	6,903,000.00
CBL12		On 06/09/2018	Spot Bond	10.92000	101.92868	10.92000	101.89876			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.29051			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.17000	103.04136	11.17000	103.01093			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.85826			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.08000	104.28385	9.08000	104.25868			1,816,000,000.00	200,000	235,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.70906			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.61000	98.51188	11.61000	98.48167			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.91146			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.03648			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80113			0.00	1,200,000	300,000.00
CBL22		On 06/05/2020	Spot Bond	9.95000	96.22855	9.95000	96.20316			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	9.90500	119.44828	9.90500	119.41674			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.75500	115.34236	9.75500	115.31235			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.15500	114.21869	9.15500	114.19044			549,300,000,000.00	60,000,000	30,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.28436			0.00	0	0.00
CGR11		On 28/03/2016	Spot Bond	11.44000	101.04994	11.44000	101.01940			0.00	0	0.00
CGR12		On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.81154			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.79686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.11957			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.43885			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.29793			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.43114			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02679			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.01553			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98285			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98379			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07506			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98191			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.56000	101.71447		10.56000	99.97108			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.14000	100.96089		8.14000	99.97770			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.97641			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.16286			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.16286			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76056			0.00	800,000	200,000.00
CLN167	On 30/04/2014	Spot Bond		100.00000	64.74835		100.00000	64.59150			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	64.74835		100.00000	64.59150			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	64.74835		100.00000	64.59150			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.98087			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	64.74835		100.00000	64.59150			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46892			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.03286			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.19462		10.11000	102.16723			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.03286			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.35405				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	104.97922				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.20879	2.76000	112.07516				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		109.02408	3.14000	111.93848				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.44765	8.25000	100.42522				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.03286				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.03286				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.87213	3.10000	111.54852				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.85653	2.40000	111.53576				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.97173				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.97375				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.20429				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.22123				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.90000		105.28421	7.90000	105.26193				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.27067				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.25158				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.12608				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.13423				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.95000		105.46949	7.95000	105.44703				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.95000		105.46949	7.95000	105.44703				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.24302				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	110.16927				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.00000		104.31829		8.00000	104.29594			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.98032			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97797			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.12931			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.12931			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		59.22950		100.17539	69.74946			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.03900			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.65544			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.98015			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.43603			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.46648			0.00	0	2,000,000.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.67270		9.35000	100.64771			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.67270		9.35000	100.64771			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.43597			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.43727			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.04456			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.73798			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01040			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.72317			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88232			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88232			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88232			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88232			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88232			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.87894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87313			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87313			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87313			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87313			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87313			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87219			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.94000	102.88579		8.94000	102.86134			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.97690			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.53652			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.04967			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.04967			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.95782			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97727			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67946			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97320			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98087			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98101			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98188			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.51372			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.53354			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.53335			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98193			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.21867			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19170			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.93227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.86557				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.98156				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97841				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97841				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97841				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97841				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.72831				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.38528				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.85148				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.85148				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.85336				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.75845				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.85336				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.59524				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.97878				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.75848				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.75848				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.76062				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	115.79265				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.74264				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	116.63180				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	115.20726				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	116.08442				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	112.59133				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	113.03537				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	116.22349				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.76536				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.57000	96.25980	10.57000	97.34388				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.09000	94.10230	11.09000	94.04479				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67336				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.97740				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.74609				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.11058				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07901				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.70225	8.80500	103.38081				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98046				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12290				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	109.97611				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97945				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97904				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.97745				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97882				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96951				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96951				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96951				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.97769				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.93651				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.01413				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17151				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.70686				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.80357				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.37846				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	100.00000	4.01934	100.00000	3.97979				0.00	0	14,000,000.00
CLN340	On 20/12/2018	Spot Bond	100.00000	1.00226	100.00000	1.15731				0.00	0	30,000,000.00
CLN341	On 30/06/2017	Spot Bond	100.00000	3.75459	100.00000	3.65767				200,000,000,000.00	2,000,000	9,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.62961	7.01000	37.24339				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	145.37781				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.46000	100.61000	8.46000	128.55651				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.07500	32.17504	8.07500	141.33739				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.07500	32.56760	8.07500	141.63871				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.43017				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.30560				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.45375				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.45375				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.98002				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.98158				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98133				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98005				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.11058				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98208				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.45000	109.10147	8.45000	105.52471				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.54000	104.36121	8.54000	104.33736				117,852,000,000.00	13,800,000	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.86000	117.97225	9.86000	117.94124				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.90000	108.84527	7.90000	108.82223				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COJ07		On 23/03/2021	Spot Bond	9.45000	106.95205		9.45000	106.92522			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.88000	99.53778		9.88000	99.51155			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.80500	100.34244		10.80500	100.31360			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.80500	92.93551		10.80500	92.90879			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.38813			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.41533			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31445			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.87861			0.00	0	0.00
CPL016		On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.44772			0.00	0	0.00
CPL017		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.85332			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.31000	94.42590		12.31000	93.35463			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	10.91134		100.00000	10.87690			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.85178			0.00	0	15,000,000.00
DENG44		On 29/09/2017	Spot Bond	7.81500	96.63365		7.81500	96.62089			0.00	0	0.00
DENG47		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.75507			0.00	0	0.00
DLTC01		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.93264			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	102.04597			0.00	0	0.00
DRD03		On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.06447			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.17088			0.00	0	0.00
DRD05		On 03/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.95785			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	6.68000	124.43193		6.68000	124.40960			0.00	0	0.00
DV22		On 07/02/2020	Spot Bond	8.07000	107.89092		8.07000	107.86773			829,596,000,000.00	102,800,000	33,058,000.00
DV23		On 27/02/2023	Spot Bond	8.53000	110.03755		8.53000	110.01258			1,366,506,000,000.00	160,200,000	84,345,000.00
E170		On 01/08/2020	Spot Bond	7.74000	132.03993		7.74000	132.01269			278,640,000,000.00	36,000,000	18,000,000.00
EDC01		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	107.41574			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.41305			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44761			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.47026			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.07137			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81674		0.10000	130.48094			4,050,000,000.00	40,500,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.33000		111.95064		2.34000	111.79761			69,900,000,000.00	30,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.39000		98.76927		2.39000	98.75328			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.43000		99.92764		2.43000	98.45628			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.35000		107.54757		9.35000	107.52087			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.20000		108.34825		9.20000	108.32133			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.85500		105.04015		9.85500	105.01270			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.41500		93.76891		10.41500	97.30390			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55620			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.68948			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.40987			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.44700			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.09686			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		52.34250		100.00000	52.21431			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		85.58140		100.00000	85.38283			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		89.27857		100.00000	89.06650			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		84.68677		100.00000	84.49074			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		83.69866		100.00000	83.51224			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.46858		3.00000	128.44569			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.86000		106.05635		10.86000	106.02587			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.67197			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20617			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.51774			0.00	0	10,000,000.00
EQS07		On 09/04/2018	Spot Bond	9.53000	85.81522		9.53000	100.67157			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.64885			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.59426			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.57807			0.00	0	0.00
ERS3C2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66143			0.00	0	0.00
ERS3C3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.64028			0.00	0	0.00
ERSA11		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54802			0.00	69,000,000	23,000,000.00
ERSA12		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.56490			0.00	0	0.00
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.53236			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.55730			0.00	0	0.00
ERSA16		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.52736			0.00	0	0.00
ERSA17		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.54816			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	6.34000	102.98009		6.34000	102.96244			25,360,000,000.00	4,000,000	2,000,000.00
ES18		On 20/04/2018	Spot Bond	7.32000	111.25503		7.32000	111.23317			3,518,541,000,000.00	480,675,000	254,172,000.00
ES23		On 25/01/2023	Spot Bond	8.17500	113.29346		8.17500	113.26880			166,770,000,000.00	20,400,000	234,224,000.00
ES26		On 02/04/2026	Spot Bond	8.68000	97.39696		8.68000	97.37434			722,202,040,000.00	83,203,000	47,914,000.00
ES33		On 15/09/2033	Spot Bond	9.46000	82.64891		9.36000	83.40171			5,988,369,200,000.00	633,020,000	970,074,000.00
ES42		On 25/04/2042	Spot Bond	9.65500	91.22405		9.65500	92.24202			1,158,600,000,000.00	120,000,000	60,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44719			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.16860			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.87685			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.20876			0.00	0	0.00
FIFC07		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.36194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11152			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.53218		100.00000	11.50425			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.22253		100.00000	11.19534			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.05365			0.00	800,000	200,000.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.05604			0.00	20,000,000	20,000,000.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.06080			0.00	15,000,000	15,000,000.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.06555			0.00	15,000,000	15,000,000.00
FRB03	On 15/09/2014	Spot Bond		6.95000	102.04414		6.95000	102.02488			116,760,000,000.00	16,800,000	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.01000	99.99292		9.01000	99.96884			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.14441			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14435			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.09949			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.39943			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.81000	107.61936		10.81000	107.58841			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.29289			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.18500	122.34941		2.18500	123.15094			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.22000	131.39978		2.22000	263.02904			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.89000	96.50900		2.89000	142.65784			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.84000	110.31899		2.84000	186.98773			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.11000	111.82804		7.11000	111.80647			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.07600	57.19185		8.07600	56.49966			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49900	36.50777		9.49900	35.62019			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.27540		9.73000	34.36454			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	98.66705		100.00000	98.40463			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.88937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.71028			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.68965			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.68965			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.40313			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67739			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97740			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03638			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98093			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97870			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03516			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97772			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97252			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97019			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97890			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.71970			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96693			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97814			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97400			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97657			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97493			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97038			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97260			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96904			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96707			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97046			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97142			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97452			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97501			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96833			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96874			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96986			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96827			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97329			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.78486		100.09221	11.11582			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.98041			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.97724			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.97424			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.63156			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97915			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	99.97891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.98107			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97937			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97211			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.25860			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.13161			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.25860			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.11513			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97978			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.61426		13.22500	50.59617			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.98109			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.21492			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.21492			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.98107			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97244			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.98008			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.80500	85.95831		3.80500	88.91334			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97909			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97909			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.59859			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67336			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06159			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25326			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.98046			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.98098			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.98227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.97726			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.53914			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.36991			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.15577			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	100.00000	1.00226		100.00000	1.15731			3,000,000,000,000.00	30,000,000	30,000,000.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.26270			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.97901			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.97922			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.21386			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.34941			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98276			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04982			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.42500	118.49203		3.42500	112.35983			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.97875			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.97851			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.40500	108.52957		3.40500	112.52510			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.10000	98.91197		1.10000	118.63840			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.42500	105.58363		3.42500	112.35983			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.08000	104.43040		2.08000	119.91229			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.15000	103.39306		2.15000	123.30528			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19391			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.59694			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04472			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04635			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.98195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97895			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.57430			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97490			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97594			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97874			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03818			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97877			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.55264			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.05775		100.00000	8.03823			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	9.20676		100.00000	9.17770			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.22000	137.91078		4.22000	137.88146			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.65893			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.13943			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.71065			0.00	1,200,000	300,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.63215			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.50850			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.48052			0.00	300,000	300,000.00
FRS36		On 07/12/2023	Spot Bond	2.73000	126.11714		2.73000	252.45105			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.23000	131.29365		2.23000	262.81650			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.95000	123.91827		2.95000	248.04805			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.55500	101.83910		2.55500	119.81209			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.97908			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.08500	120.29620		2.08500	120.27771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23040			0.00	600,000	300,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.39379			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.85591			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.93003			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.97000		89.31271		2.97000	89.29687			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.84192		104.97509	12.80906			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		16.70739		101.07593	16.66608			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.33101		100.44759	9.30807			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.09493			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.22868		100.76967	15.19113			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	100.80872			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.67000		97.16114		2.67000	97.14463			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.09051			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.12753			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52000		95.16622		2.52000	101.03611			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	2.55000		94.88047		2.55000	100.73266			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.46590			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000		129.17398		2.43000	327.65818			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.94377			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.82719			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.77609			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.73610			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.43744			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.37016			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.49906			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78000		102.91380		5.78000	102.89760			13,872,000,000.00	2,400,000	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.04000		103.93376		6.04000	103.91667			18,120,000,000.00	3,000,000	10,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.11000		102.46576		7.11000	102.44598			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.58000		103.23012		7.58000	103.20891			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.74000		114.99773		7.74000	114.97388			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.28000		106.52798		8.28000	106.50450			41,317,200,000.00	4,990,000	9,027,000.00
FRX23	On 28/02/2023	Spot Bond	9.22000		91.28152		9.22000	91.25879			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.36500		112.45904		9.36500	112.43092			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.14500		95.53491		10.14500	95.50922			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.36000		81.62338		10.36000	81.60086			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.78475			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34737			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.89000		105.96893		8.89000	105.94375			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	13.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.74893			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.43197			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.67943			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.60657			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.38800			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.30275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.15348			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.50208			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.95467			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.97741			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.02133			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.07582			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.15145			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18381			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.54783			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.19667			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.21727			0.00	800,000	200,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.58025			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.14558			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.87231			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.92561			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.12301			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.10907			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.86715			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.83548			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.70356			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.99546			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.99546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	101.30955			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.15778			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.48988		103.33711		7.48988	100.49968			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.05138			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.21689			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.84311		103.38615		7.84311	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.12358			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.29285			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.29401		103.45408		8.29401	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.37960			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.38566			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.46970			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.80647			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22439			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.36763			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.42146			0.00	40,000,000	40,000,000.00
HWAY20	On 31/07/2020	Spot Bond	7.88000		111.09939		7.88000	111.07607			23,955,200,000.00	3,040,000	31,498,000.00
HWAY23	On 07/12/2023	Spot Bond	2.00000		133.76121		2.00000	267.75761			1,400,000,000.00	700,000	88,700,000.00
HWAY24	On 07/12/2024	Spot Bond	1.98000		136.81464		1.98000	268.19255			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.34500		100.39550		9.34500	100.37058			0.00	0	13,085,000.00
HWAY35	On 31/07/2035	Spot Bond	9.34000		100.42824		9.34000	100.40333			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.90000		107.55941		1.91000	107.43481			827,887,000,000.00	435,730,000	772,719,000.00
I2038	On 31/01/2038	Spot Bond	2.37000		104.16730		2.37000	104.15050			2,105,982,000,000.00	888,600,000	485,131,000.00
I2046	On 31/03/2046	Spot Bond	2.47500		100.47289		2.47500	101.80359			62,374,950,000.00	25,202,000	495,000,000.00
I2050	On 31/12/2050	Spot Bond	2.48000		107.19108		2.48000	107.17348			438,960,000,000.00	177,000,000	222,638,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	91.00000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	7.00000	104.85205		7.00000	104.83212			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33806			0.00	2,400,000	600,000.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25647			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.15295			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.38012			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.72000	101.09906		6.72000	101.08103			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.50000	104.61201		7.50000	104.59074			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.24000	106.58930		8.24000	106.56553			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.65000	104.52511		6.65000	104.50643			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.01367			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.53120			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.07000	109.82990		4.07000	109.80718			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.32000	103.18087		7.32000	103.16071			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75834			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80723			0.00	800,000	200,000.00
IBL34		On 31/01/2017	Spot Bond	0.92000	105.56384		0.92000	124.46957			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.15500	104.90998		2.15500	123.42625			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36779			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.30015			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.91000	107.29438		7.91000	107.27165			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17275			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82018			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.59934			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.44000	100.13248		8.44000	100.10986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		8.97000	93.14127		8.97000	93.11907			3,588,000,000.00	400,000	200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.24036			0.00	20,000,000	10,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.99000	86.93952		7.99000	100.95056			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.02000	107.34407		9.02000	101.57078			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83759			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.86483			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.26000	105.56238		7.26000	100.94685			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.22000	105.79462		8.22000	100.65197			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00237		100.00000	0.00236			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.09970		5.00000	102.08592			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.09970		5.00000	102.08592			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.68676		5.00000	100.67325			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.09970		5.00000	102.08592			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.06566		4.00000	100.05471			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.82469			0.00	44,000,000	44,000,000.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.72263			0.00	23,631,068	23,631,068.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.91328			0.00	2,000,000	2,000,000.00
IFM01	On 31/03/2016	Spot Bond		9.20000	113.19480		9.20000	113.16698			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.78791			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.78791			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.64890			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.40211		100.00000	7.38398			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.96109			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.71873			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.60369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond		9.00000	99.98405		9.00000	99.95974			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.37442			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.55086			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.13536			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.11080			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.08071		100.00000	4.06797			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.25000	99.92813		5.25000	99.87072			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548			51,000,000,000,000.00	510,000,000	345,000,000.00
IND340	On 01/10/2013	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.45000	99.21484		5.45000	99.15609			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.75198			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.62022			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.84584			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.73887	105.59791		10.73887	104.26073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	10.73887		103.03091		10.73887	102.73048			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.91906			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.23656			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92124			0.00	800,000	200,000.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.01568		6.50000	102.99768			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97841			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.44973			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.46989			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.46989			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.57661			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.68355			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	94.20804			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.33807			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.14896			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05246			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.06872			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.15419			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.32115			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.48630			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.02912			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.21548			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.01137			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.65459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.24839			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.25045			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	100.00000	68.95511	100.00000	100.00000			15,625,000,000,000.00	156,250,000	156,250,000.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.84223			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.84223			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.23116			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	86.19373	100.00000	85.99604			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.97868			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31381			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18837			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21531			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.23332			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.01000	106.24471	8.01000	106.22191			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.37000	105.65165	6.37000	101.12134			343,980,000.00	54,000	39,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.26068			0.00	400,000	100,000.00
IPL6		On 28/09/2017	Spot Bond	8.49000	108.99184	8.49000	104.08715			5,094,000,000.00	600,000	415,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.38859			0.00	1,600,000	400,000.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.55046			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.91785			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.18000	106.35953	8.18000	106.33624			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.17755				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.28049				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.24500	96.77934	3.24500	113.85726				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.07000	91.14316	4.07000	124.30142				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.65892				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.47128				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.44454				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.14615				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.84081				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.99204				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.91000	87.25372	3.91000	87.99780				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.91000	87.18098	3.91000	94.23118				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.17682				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.79687				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.47406				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13536				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.51000	113.09679	11.51000	113.06240				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.21787				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.07000	90.17590	4.07000	124.30142				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.36343				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000	95.01188	5.25000	99.95687				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.25000	99.81336	5.25000	99.75608				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.25000	99.71315	5.25000	99.65598				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000	99.60581	5.35000	99.54767				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA343		On 24/10/2013	Spot Bond	5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.74341			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.95789			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96514			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.90131			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.33338			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.01110			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.83698			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.80188			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.59208			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.83347			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.50165			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.54772			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.30756			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27023			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27964			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29846			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14935			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95785			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	100.00000		8.81835		100.00000	8.77915			1,000,000,000,000.00	10,000,000	10,000,000.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.71082			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.70935			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		90.41769		100.00000	90.19608			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		82.44539		100.00000	82.26177			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		54.51829		100.00000	54.34808			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		63.75829		100.00000	63.63733			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.97837			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		42.82436		100.00000	42.72062			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.23262			0.00	94,000,000	94,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.43481		100.00000	14.39984			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.30089			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		57.13637		100.00000	56.95799			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.35476			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.13133			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.45500		146.34509		8.45500	146.31216			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.14672			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.39746			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.59000		97.78590		8.59000	97.76356			11,081,100,000.00	1,290,000	1,909,000.00
LGL03	On 03/04/2018	Spot Bond	8.64000		68.13763		8.64000	99.83242			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.12000		106.57363		9.12000	101.10738			3,520,320,000.00	386,000	453,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.16532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond		11.25000	101.79931		11.25000	101.76887			220,500,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.18131			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09885			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.68573			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.58440			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.22960			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.82886			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.25069			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.67251			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.25432			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.11599			0.00	800,000	200,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.89078			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.64606			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.19790			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.83969			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.23953			0.00	0	25,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.13809			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.15013			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.02142			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	92.22094		100.00000	91.99435			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	87.85892		100.00000	87.65316			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	64.69134		100.00000	64.53463			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	52.59983		100.00000	52.47101			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	41.07465		100.00000	40.97515			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.68546		100.00000	10.65957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		26.08754	100.00000	26.02435				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.36000		106.82236	8.36000	106.79845				42,477,160,000.00	5,081,000	6,035,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.11788				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.10024				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.10903				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.90722				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.92995				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	103.04360				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.39852				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.46843				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.72500		106.24187	7.72500	106.21987				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.43000		105.75160	8.43000	105.72787				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.27500		106.25441	9.27500	106.22823				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.66000		106.66013	5.66000	106.64386				131,312,000,000.00	23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.98416				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.98349				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32000		104.10367	9.32000	104.21134				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15000		102.57440	7.15000	102.55450				351,780,000,000.00	49,200,000	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.37266				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.65000		103.08541	8.65000	103.06156				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.35641				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.35000		102.99752	8.35000	102.97450				33,400,000,000.00	4,000,000	2,006,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		95.30026	100.00000	95.05208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	6.14000	105.05538		6.14000	105.03811			52,521,560,000.00	8,554,000	8,001,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000	76.04167		100.00000	75.88358			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.20000	105.34546		7.20000	105.32522			138,240,000,000.00	19,200,000	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.29500	107.76972		8.29500	107.74592			14,051,730,000.00	1,694,000	3,692,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	73.88664		100.00000	73.73737			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.41500	103.31754		5.41500	103.30230			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.30843		100.89771	6.29303			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.39253		100.61875	6.37695			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	100.58623			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.60086			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.61072			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.62143			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.63116			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.63589			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.69465			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.76291			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.26449		100.00000	0.26385			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.26449		100.00000	0.26385			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.73000	99.84072		8.73000	99.81754			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	6.95000	105.44855		6.95000	100.93729			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.28547			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.23267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.64071			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.18019			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.84015			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.80514			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91673			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.80000		107.00219		6.80000	106.98243			49,470,000,000.00	7,275,000	5,114,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.38405			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.28000		114.75853		8.28000	114.73280			28,143,720,000.00	3,399,000	11,403,000.00
NBK4	On 28/10/2024	Spot Bond	10.63000		32.57095		10.63000	32.56193			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.25000		107.62683		7.25000	107.60589			142,027,500,000.00	19,590,000	9,795,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.17465			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.24203			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.51000		105.03220		6.51000	100.82257			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.17796			0.00	12,000,000	23,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.45000		108.89958		7.45000	104.20165			0.00	0	88,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.93381			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	100.46972			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.69938			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.43975			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.30107			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.32597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.17993				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.30747				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.04626				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.14525				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.97901				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35032				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.25510				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.36925				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.20049				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.34587				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.67336				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.98257				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98367				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.37627				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98432				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98340				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.98341				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.95000	104.77115	7.95000	104.74859				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.20433				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	4.92000	102.40093	4.92000	99.98652				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.92000	102.11473	5.92000	102.09855				1,184,000,000.00	200,000	188,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12870				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.74000	117.53747	11.74000	117.50104				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.67743				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.47651				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.35418				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000	158.55149	2.24000	158.52640				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.37000	106.48050	8.37000	106.45679				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11227				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.54437				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.54437				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.00000	107.95517	9.00000	107.92907				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.49092				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.80657				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.46522				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.46059				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.47959				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20000	107.92712	9.20000	109.31428				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.49862				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.47965				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.49097				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40000	107.89945	9.40000	107.87221				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.52896				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.50621				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.49855				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.64219				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.59613				0.00	8,000,000	8,000,000.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.51371				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.14500	136.55140	4.14500	136.52267				41,450,000,000.00	10,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond		6.45000	107.18921		6.45000	107.17072			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.10000	121.03453		8.10000	121.00828			51,840,000,000.00	6,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.53000	127.97559		8.53000	127.94654			78,476,000,000.00	9,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.13500	164.94660		2.13500	164.92098			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.13500	129.03920		9.13500	129.00771			56,637,000,000.00	6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.15550			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.12462			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.21707			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.89206			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.80734			0.00	400,000	100,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.93001			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.46516			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.59914			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.20973		100.00000	16.17046			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.72245		100.00000	21.66982			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.23000	108.76910		6.23000	108.75087			7,476,000,000.00	1,200,000	614,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.46000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	33.36975		100.00000	33.28891			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.98724			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.09620			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25521			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.55365			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.40757			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.95346			0.00	800,000	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
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.46466			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.04887			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.04799			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01147			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.05086			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.04903			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01458			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.05326			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.05095			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01801			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.05604			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.05318			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.88707			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.91535			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.92807			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.95634			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.07784			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.10608			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.62299			0.00	1,600,000	400,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.99411			0.00	29,000,000	29,000,000.00
R009	On 15/09/2014	Spot Bond	6.00000		107.26306		6.00000	107.24555			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.54000		94.75346		5.54000	94.73916			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.87500		38.81804		7.87500	38.80985			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.06000		113.91158		6.00000	114.01358		127,832,463,960,000.00	21,094,466,000	13,944,344,000.00	
R158	On 15/09/2015	Spot Bond	6.00000		114.03219		6.00000	114.01358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	5.90000	89.09296	5.90000	89.07865					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.00000	120.41275	6.00000	120.39309					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.83000	84.23113	5.83000	84.21776					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.14000	121.50517	8.05500	122.25260				227,729,067,346,000.00	27,976,543,900	14,070,543,465.00	
R187P	On 21/12/2026	Spot Bond	7.79500	36.30108	7.79500	36.29350					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.71500	33.99977	7.71500	33.99274					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000	273.74166	1.73000	273.70213				1,338,866,030,000.00	773,911,000	235,842,000.00	
R201	On 21/12/2014	Spot Bond	5.22500	106.37833	5.17000	106.43141				14,488,925,000,000.00	2,773,000,000	1,639,653,945.00	
R202	On 07/12/2033	Spot Bond	2.35000	201.06874	2.35000	201.03635				7,843,463,870,000.00	3,337,644,200	1,380,776,200.00	
R2023	On 28/02/2023	Spot Bond	7.72500	100.58645	7.68000	100.86417				53,654,976,300,000.00	6,945,628,000	6,323,630,000.00	
R203	On 15/09/2017	Spot Bond	6.85000	104.92443	6.79000	105.11758				58,707,130,400,000.00	8,570,384,000	4,971,308,000.00	
R2037	On 31/01/2037	Spot Bond	8.93500	96.92269	8.93500	96.89967				28,138,102,000,000.00	3,149,200,000	2,049,751,000.00	
R204	On 21/12/2018	Spot Bond	7.07500	105.97086	7.01000	106.23934				96,040,825,525,950.00	13,574,674,986	5,897,639,649.00	
R2048	On 28/02/2048	Spot Bond	8.96500	98.19278	8.96500	98.16900				33,156,389,090,000.00	3,698,426,000	3,377,707,000.00	
R206	On 15/01/2014	Spot Bond	5.28500	102.02165	5.23000	102.02496				25,975,775,000,000.00	4,915,000,000	2,218,000,000.00	
R207	On 15/01/2020	Spot Bond	7.38000	100.65766	7.32000	100.93610				118,257,869,808,000.00	16,024,101,600	7,974,919,000.00	
R208	On 31/03/2021	Spot Bond	7.50000	95.56433	7.45000	99.18936				72,305,201,415,000.00	9,640,693,522	6,475,766,200.00	
R209	On 31/03/2036	Spot Bond	8.87000	74.47629	8.77000	78.35398				161,030,432,740,000.00	18,154,502,000	8,056,709,000.00	
R210	On 31/03/2028	Spot Bond	2.16000	153.74448	2.17000	155.42897				682,642,080,000.00	316,038,000	414,050,774.00	
R211	On 31/01/2017	Spot Bond	0.23000	127.29034	0.22000	127.31839				52,028,990,000.00	226,213,000	240,243,000.00	
R212	On 31/01/2022	Spot Bond	1.58500	128.81062	1.58500	128.79256				3,933,799,454,000.00	2,481,892,400	1,154,438,400.00	
R213	On 28/02/2031	Spot Bond	8.72000	85.10474	8.61500	85.91738				80,921,451,760,000.00	9,279,983,000	5,715,859,938.00	
R214	On 28/02/2041	Spot Bond	8.93500	75.57457	8.93500	75.55633				117,746,082,255,000.00	13,178,073,000	9,459,878,000.00	
R225C	On 15/03/2014	Spot Bond	5.03000	97.63201	5.03000	97.61888					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.14000	95.11822	5.14000	95.10489					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.06000		91.50968		6.06000	91.49458			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.90000		89.09296		5.90000	89.07865			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.82000		86.70742		5.82000	86.69368			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.83000		84.23113		5.83000	84.21776			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.20500		98.70504		5.20500	98.69115			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.22500		96.19865		5.22500	96.18510			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.17500		93.80664		5.17500	93.79354			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.97000		90.21031		5.97000	90.19582			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.84000		87.84496		5.84000	87.83114			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.82000		85.39831		5.82000	85.38493			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.88000		82.82636		5.88000	82.81324			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.76500		77.91262		6.76500	77.89846			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.81500		75.20867		6.81500	75.19490			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.01500		72.06540		7.01500	72.05183			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.99500		69.69405		6.99500	69.68096			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.97500		67.41376		6.97500	67.40113			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.96500		65.18129		6.96500	65.16910			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28000		61.70745		7.28000	61.69540			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26000		59.62357		7.26000	59.61195			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.37000		57.06372		7.37000	57.05244			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.34000		55.16722		7.34000	55.15636			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.31000		53.34920		7.31000	53.33874			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.28000		51.60605		7.28000	51.59597			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.24000		49.98133		7.24000	49.97162			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.20000		48.42650		7.20000	48.41714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		7.99500	43.04881		7.99500	43.03959			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.95500	41.57362		7.95500	41.56476			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.91500	40.16447		7.91500	40.15595			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.87500	38.81804		7.87500	38.80985			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.83500	37.53123		7.83500	37.52335			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.79500	36.30108		7.79500	36.29350			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.75500	35.12480		7.75500	35.11750			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.71500	33.99977		7.71500	33.99274			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.03893			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60123			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.51538			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.65581			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.44737			0.00	30,000,000	30,000,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.73392		100.00000	11.70549			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.04991		100.00000	4.04010			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17689			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.20173			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23160			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.49521			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.14775			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50377			0.00	5,000,000	5,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93666			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.19030			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.15900			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.54232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.23661			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.34573			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.84359			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04302			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.51426			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.18205			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28940			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	101.50903			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.32729			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.54127			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37421			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37421			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.44420			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.78598			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.75935			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.23656			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.19841			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.94058		12.35000	103.90673			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.21728			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.88033		100.00000	12.84913			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.18215			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.72430			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.05004			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.42932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000		84.79263	100.00000	84.59770				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.53463				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.51359	100.00000	1.50988				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.59436	100.00000	6.57838				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.18909	100.00000	15.15229				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.14716	100.00000	13.11530				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	105.10312				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.10492				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75000		110.78626	8.75000	110.76034				40,250,000,000.00	4,600,000	2,306,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.85307				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.30000		113.29826	7.30000	113.27618				438,000,000,000.00	60,000,000	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.48277				0.00	800,000	200,000.00
SBK14	On 01/12/2017	Spot Bond	8.84000		105.72862	8.84000	105.70363				265,200,000,000.00	30,000,000	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.13846				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.01736				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.02962				0.00	13,000,000	10,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.17310				0.00	1,600,000	400,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.15010				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.30000		106.70958	7.30000	106.68879				166,440,000,000.00	22,800,000	11,406,000.00
SBK9	On 10/04/2018	Spot Bond	8.61000		102.95467	8.61000	102.93097				77,490,000,000.00	9,000,000	4,504,000.00
SBK111	On 09/04/2014	Spot Bond	1.82000		133.15023	1.82000	133.13068				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.46000		111.14478	7.46000	111.12230				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.32000		111.41742	7.32000	111.39530				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.25000		111.55407	7.25000	111.53213				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.19000		100.31234	8.19000	100.29010				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.39500	111.27125		7.39500	111.24894			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.36000	111.33943		7.36000	111.31721			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01108			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36969			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.91280			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48907			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	90.11215		100.00000	89.89344			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.84000	107.98503		7.84000	103.51526			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.73035			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50013			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.93090			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.92829			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.10000	108.36424		9.10000	108.33789			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.70500	105.95349		9.70500	105.92621			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.70354			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89098			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.75010			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.44388			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.50000	104.48641		8.50000	104.46277			15,300,000,000.00	1,800,000	474,000.00
SBS3	On 25/05/2026	Spot Bond		8.75500	98.40877		8.75500	98.38585			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.15000	99.83424		9.15000	99.80998			3,660,000,000.00	400,000	211,000.00
SBS9	On 07/07/2016	Spot Bond		7.18000	112.87436		7.18000	112.85272			4,322,360,000.00	602,000	1,983,000.00
SBSI11	On 07/12/2023	Spot Bond		2.26000	130.97587		2.26000	262.18019			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.56384		0.92000	124.46957			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	108.41000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		5.56538	100.00000	5.55175				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.85862	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000		108.95563	1.49000	122.20517				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.01568	6.50000	102.99768				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.99073				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.80270				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.56482				0.00	40,800,000	25,200,000.00
SHS05	On 29/06/2017	Spot Bond	8.89000		101.52013	8.89000	101.49600				0.00	0	109,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.84812				0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.31815				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.92627				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.93814				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.82300				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.30000		106.95134	7.30000	106.93051				122,640,000,000.00	16,800,000	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.61000		106.57470	8.61000	101.16738				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.24000		100.14512	8.24000	100.12279				306,528,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.63781				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.52018				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.68731				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.52417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond		7.89000	106.44258		7.89000	106.42008			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.42642			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37332			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.18683			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.13000	98.24513		9.13000	98.22117			440,066,000,000.00	48,200,000	30,404,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33285			0.00	1,200,000	300,000.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.86653			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.08437			0.00	800,000	200,000.00
SSN004	On 31/03/2021	Spot Bond		9.05800	87.41939		9.05800	90.76425			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.12000	87.11345		9.12000	90.45819			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.41500	104.92365		6.41500	104.90555			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.58000	94.91822		8.58000	94.89656			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01806			0.00	1,200,000	300,000.00
SSN009	On 15/09/2017	Spot Bond		7.97000	101.05219		7.97000	101.03038			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.90000	112.24068		6.90000	112.21965			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.66000	99.26701		2.66000	99.62873			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.96000	101.48499		7.96000	102.11676			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.96513			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.60152			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.44992			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.47500	108.64836		9.47500	110.19800			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29178			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.26616			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		100.00000	44.84227		100.00000	44.64292			0.00	0	20,000,000.00
SY1006	On 17/09/2013	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
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.84005			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.53343			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.41642			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.41665			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.31674			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.64035			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.18517			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.12919			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.12882			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.11291			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.07148			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.01132			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.96832			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.82273			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			43,600,000,000,000.00	436,000,000	336,000,000.00
SY1025		On 23/10/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.56000	117.00972	6.56000	110.75120			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.61500	107.09768	8.61500	107.07301			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	58.43786	100.00000	58.30923			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	42.08465	100.00000	41.98270			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.91084	100.00000	19.86260			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.44000	100.80573	6.44000	100.76254			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03892			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.78881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.02289			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.46989			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29356			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.85891			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.25000	104.93831		7.25000	104.91801			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22065			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.49754			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.57451			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.11749			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.15165			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.34472		7.83000	101.32357			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.09869			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.14140			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21392			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.09869			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.14140			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	76.40224		7.16000	101.14880			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.22506			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21823			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.38195			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35980			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.02760			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.95135			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.83261			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.87426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.30818		8.73000	101.22086			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.93279			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.04714			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.45127			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15055			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.74860		101.06155	6.73210			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.09186			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.33063			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.24554			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.31377			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.03438			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10076			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.12479			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14196			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.12479			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.14196			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.15055			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11449			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14196			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23636			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.23636			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23636			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37359			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.40788			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.04982			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.09254			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.07545			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.40336			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.95000		110.51153		7.95000	110.48799			4,770,000,000.00	600,000	1,941,000.00
TL20	On 22/02/2020	Spot Bond	7.49500		95.98985		7.49500	95.94596			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.69000		108.67774		7.69000	108.65546			1,985,358,060,000.00	258,174,000	106,702,000.00
TN20	On 17/09/2020	Spot Bond	8.48000		110.57777		8.48000	110.55240			4,610,796,480,000.00	543,726,000	287,939,000.00
TN23	On 06/11/2023	Spot Bond	8.72000		117.80268		8.72000	117.77536			2,200,928,000,000.00	252,400,000	99,215,000.00
TN25	On 19/08/2025	Spot Bond	9.09500		103.72057		9.09500	103.69550			4,129,130,000,000.00	454,000,000	140,000,000.00
TN27	On 14/11/2027	Spot Bond	9.13000		101.29206		9.13000	101.26750			277,369,400,000.00	30,380,000	15,977,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.95211			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.49472			0.00	120,000,000	45,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.83191			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.62778			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.64587			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.64768			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.73671			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.92117			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.27435			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.32631			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.35745			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.72376		10.00000	99.69617			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.73063		9.75000	99.70372			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.73672		100.00000	9.71077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	99.55081			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	99.20662			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.58553			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.31183			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.53978			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.34052			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		100.00000	66.84982		100.00000	100.00000			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07640			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04847			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01704			0.00	15,000,000	15,000,000.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.97282			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73836			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61826			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.52895			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.50050			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.42324			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.13918			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61476			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.96740			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.53388			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.85000	110.46011		8.85000	110.43370			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.63434			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.25907			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.63305			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.13000	103.64318		9.13000	103.61761			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	89.92986		100.00000	89.71263			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	90.02928		100.00000	89.81182			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	90.06243		100.00000	89.84488			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.87930			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.83554			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74200			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.76923			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.77044			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.81449			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80865			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.67002			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.26000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.36000	118.79404		6.36000	118.77384			1,254,122,040,000.00	197,189,000	99,201,000.00
WS05	On 01/08/2018	Spot Bond		0.53000	240.11623		0.53000	240.08941			64,872,000,000.00	122,400,000	61,200,000.00
WSP1	On 28/05/2015	Spot Bond		6.40000	106.89300		6.40000	106.87470			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.29500	108.22037		7.29500	108.19930			1,240,150,000,000.00	170,000,000	86,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.56500	109.32725		7.56500	109.30519			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.94500	108.18441		7.94500	108.16151			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.99000	108.51099		7.99000	108.48789			239,700,000,000.00	30,000,000	15,000,000.00
Z009	On 30/11/2013	Spot Bond		5.20500	98.99767		5.20500	98.98370			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.95000	90.10456		5.95000	90.09020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	5.19500	97.33178		5.19500	97.31814			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.20500	96.08524		5.20500	96.07182			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.88000	88.64804		5.88000	88.63400			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.18500	94.07616		5.18500	94.06308			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.95000	90.09020		5.95000	90.07585			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.95500	66.22806		6.95500	66.21576			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.61554		100.00000	23.57073			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.50000		100.00000	12.47628			0.00	0	0.00

**Total for j-Bonds :** 1,383,492,744,703,950.00 3,967,615,676 02 512 526 652.00

**Grand Total:** 1,383,495,079,658,280.00 3,967,755,812 02 514 465 914.00