



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/10/2013	Any day expiry	10.10470	10.10470		10.03200	10.03200		15.09	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	335.52160	0.33552	272.79100	0.27279	335.522	14.38	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	30.82160	0.03082	40.79100	0.04079	30.822	14.38	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.11350	10.11350	10.04090	10.04090		14.98	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	728.33060	0.72833	654.81400	0.65481	728.331	15.28	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	4.83060	0.00483	3.91400	0.00391	4.831	15.28	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	718.55020	0.71855	645.02290	0.64502	718.550	15.22	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	5.05020	0.00505	4.12290	0.00412	5.050	15.22	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	708.78030	0.70878	635.24290	0.63524	708.780	15.16	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	5.28030	0.00528	4.34290	0.00434	5.280	15.16	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	650.40040	0.65040	576.83440	0.57683	650.400	14.77	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	6.90040	0.00690	5.93440	0.00593	6.900	14.77	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	179.82700	0.17983	140.09610	0.14010	179.827	14.91	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	136.32700	0.13633	169.19610	0.16920	136.327	14.91	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.11790	10.11790	10.04530	10.04530		15.08	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	9.89380	0.00989	8.86150	0.00886	9.894	14.71	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	637.79380	0.63779	564.16150	0.56416	637.794	14.71	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	10.33190	0.01033	9.31040	0.00931	10.332	14.65	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	628.23190	0.62823	554.61040	0.55461	628.232	14.65	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	618.68860	0.61869	545.35020	0.54535	618.689	14.60	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	10.78860	0.01079	10.05020	0.01005	10.789	14.60	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	580.72140	0.58072	508.79000	0.50879	580.721	14.38	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	12.82140	0.01282	13.49000	0.01349	12.821	14.38	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	177.52560	0.17753	140.67800	0.14068	177.526	15.08	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	159.62560	0.15963	195.37800	0.19538	159.626	15.08	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.12230	10.12230	10.04980	10.04980		14.89	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,872.34740	1.87235	1,799.82290	1.79982	1,872.347	20.64	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.04740	0.00005	0.02290	0.00002	0.047	20.64	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,822.35930	1.82236	1,749.82950	1.74983	1,822.359	20.39	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.05930	0.00006	0.02950	0.00003	0.059	20.39	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	701.10110	0.70110	627.62780	0.62763	701.101	14.78	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	8.80110	0.00880	7.82780	0.00783	8.801	14.78	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	691.48760	0.69149	618.00940	0.61801	691.488	14.73	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	9.18760	0.00919	8.20940	0.00821	9.188	14.73	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	681.89050		0.68189		608.40940	0.60841	681.891	14.68	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	9.59050		0.00959		8.60940	0.00861	9.590	14.68	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	540.40570		0.54041		471.26940	0.47127	540.406	13.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	18.10570		0.01811		21.46940	0.02147	18.106	13.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	454.13110		0.45413		388.24180	0.38824	454.131	14.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	31.83110		0.03183		38.44180	0.03844	31.831	14.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	374.50580		0.37451		313.26120	0.31326	374.506	14.33	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	52.20580		0.05221		63.46120	0.06346	52.206	14.33	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.12370		10.12370		10.05130	10.05130		14.93	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	589.35610		0.58936		517.91270	0.51791	589.356	14.22	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	15.65610		0.01566		16.61270	0.01661	15.656	14.22	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	57.08380		0.05708		45.82680	0.04583	57.084	17.73	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	533.38380		0.53338		594.52680	0.59453	533.384	17.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.16660		10.16660		10.09430	10.09430		15.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,867.41310		1.86741		1,794.83920	1.79484	1,867.413	18.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.81310		0.00081		0.53920	0.00054	0.813	18.58	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	764.00010		0.76400		691.31530	0.69132	764.000	14.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	27.40010		0.02740		27.01530	0.02702	27.400	14.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	755.00190		0.75500		682.37440	0.68237	755.002	14.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	28.40190		0.02840		28.07440	0.02807	28.402	14.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	746.03480		0.74603		673.46850	0.67347	746.035	14.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	29.43480		0.02943		29.16850	0.02917	29.435	14.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	658.18050		0.65818		586.48950	0.58649	658.181	14.27	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	41.58050		0.04158		42.18950	0.04219	41.581	14.27	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	535.74940		0.53575		471.17610	0.47118	535.749	14.29	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	69.14940		0.06915		76.87610	0.07688	69.149	14.29	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	100.57930		0.10058		83.13920	0.08314	100.579	18.09	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	683.97930		0.68398		738.83920	0.73884	683.979	18.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.19220		10.19220		10.11810	10.11810		15.45	559,653,702.00	54,910	549,781.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,792.38280		2.79238		2,718.20760	2.71821	2,792.383	22.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.18280		0.00018		0.10760	0.00011	0.183	22.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,192.90180		2.19290		2,118.58170	2.11858	2,192.902	19.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.70180		0.00070		0.48170	0.00048	0.702	19.14	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,447.30970		1.44731		1,372.09500	1.37209	1,447.310	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	5.10970		0.00511		3.99500	0.00400	5.110	16.16	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,299.86130		1.29986		1,224.22300	1.22422	1,299.861	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	7.66130		0.00766		6.12300	0.00612	7.661	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	8.25840		0.00826		6.62940	0.00663	8.258	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,272.55840		1.27256		1,196.82940	1.19683	1,272.558	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,223.74440		1.22374		1,147.84400	1.14784	1,223.744	15.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	9.44440		0.00944		7.64400	0.00764	9.444	15.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,202.22050		1.20222		1,126.24050	1.12624	1,202.221	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	10.02050		0.01002		8.14050	0.00814	10.020	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	10.79740		0.01080		8.81390	0.00881	10.797	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,175.09740		1.17510		1,099.01390	1.09901	1,175.097	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,105.28830		1.10529		1,029.59240	1.02959	1,105.288	14.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	13.08830		0.01309		11.49240	0.01149	13.088	14.83	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,009.26770		1.00927		935.05170	0.93505	1,009.268	14.45	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	17.06770		0.01707		16.95170	0.01695	17.068	14.45	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	34.10780		0.03411		34.62160	0.03462	34.108	14.34	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	826.30780		0.82631		752.72160	0.75272	826.308	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	739.01700		0.73902		666.09140	0.66609	739.017	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	46.81700		0.04682		47.99140	0.04799	46.817	14.29	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	696.66200		0.69666		624.20700	0.62421	696.662	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	54.46200		0.05446		56.10700	0.05611	54.462	14.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	61.26270		0.06126		64.99270	0.06499	61.263	14.24	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	663.46270		0.66346		593.09270	0.59309	663.463	14.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	655.26270		0.65526	585.45600	0.58546	655.263	14.23	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	63.06270		0.06306	67.35600	0.06736	63.063	14.23	0.00	0	24,700.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	583.37820		0.58338	519.39970	0.51940	583.378	14.18	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	81.17820		0.08118	91.29970	0.09130	81.178	14.18	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	83.41430		0.08341	94.26290	0.09426	83.414	14.18	0.00	0	400.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	575.61430		0.57561	512.36290	0.51236	575.614	14.18	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	546.80130		0.54680	484.84300	0.48484	546.801	14.28	0.00	0	2,100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	94.60130		0.09460	106.74300	0.10674	94.601	14.28	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	539.74730		0.53975	478.11890	0.47812	539.747	14.30	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	97.54730		0.09755	110.01890	0.11002	97.547	14.30	0.00	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	113.16720		0.11317	127.35480	0.12735	113.167	14.43	0.00	0	21,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	505.36720		0.50537	445.45480	0.44545	505.367	14.43	0.00	0	500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	472.49450		0.47249	414.38850	0.41439	472.494	14.56	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	130.29450		0.13029	146.28850	0.14629	130.295	14.56	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	441.14670		0.44115	384.92530	0.38493	441.147	14.69	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	148.94670		0.14895	166.82530	0.16683	148.947	14.69	0.00	0	4,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	173.35150		0.17335	193.57700	0.19358	173.352	14.84	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	405.55150		0.40555	351.67700	0.35168	405.552	14.84	0.00	0	3,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	383.04210		0.38304	330.77330	0.33077	383.042	14.94	0.00	0	200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	190.84210		0.19084	212.67330	0.21267	190.842	14.94	0.00	0	701.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	330.98830		0.33099	284.44330	0.28444	330.988	15.20	0.00	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	238.78830		0.23879	266.34330	0.26634	238.788	15.20	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	259.61900		0.25962	290.13170	0.29013	259.619	15.30	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	311.81900		0.31182	268.23170	0.26823	311.819	15.30	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	307.17190		0.30717	264.32260	0.26432	307.172	15.33	0.00	0	6,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	264.97190		0.26497	296.22260	0.29622	264.972	15.33	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	284.78210		0.28478	245.61110	0.24561	284.782	15.45	0.00	0	500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	292.58210		0.29258	327.51110	0.32751	292.582	15.45	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	298.57640		0.29858	333.93120	0.33393	298.576	15.50	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	280.77640		0.28078	242.03120	0.24203	280.776	15.50	0.00	0	21,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	265.29440		0.26529	228.23100	0.22823	265.294	15.66	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	323.09440		0.32309	360.13100	0.36013	323.094	15.66	0.00	0	5,300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	257.87490		0.25787	221.63590	0.22164	257.875	15.75	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	335.67490		0.33567	373.53590	0.37354	335.675	15.75	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	354.92880		0.35493	394.00940	0.39401	354.929	15.87	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	247.12880		0.24713	212.10940	0.21211	247.129	15.87	0.00	0	10,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	226.97780		0.22698	194.31510	0.19432	226.978	16.12	0.00	0	3,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	394.77780		0.39478	436.21510	0.43622	394.778	16.12	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	214.48640		0.21449	183.33100	0.18333	214.486	16.29	0.00	0	20,100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	422.28640		0.42229	465.23100	0.46523	422.286	16.29	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	479.40270		0.47940	525.21290	0.52521	479.403	16.63	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	191.60270		0.19160	163.31290	0.16331	191.603	16.63	0.00	0	3,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	183.69900		0.18370	156.42750	0.15643	183.699	16.75	0.00	0	3,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	501.49900		0.50150	548.32750	0.54833	501.499	16.75	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	173.69900		0.17370	147.74070	0.14774	173.699	16.92	0.00	0	6.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	531.49900		0.53150	579.64070	0.57964	531.499	16.92	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	539.09040		0.53909	587.60880	0.58761	539.090	16.96	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	171.29040		0.17129	145.70880	0.14571	171.290	16.96	0.00	0	18,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	162.01620		0.16202	137.90890	0.13791	162.016	17.13	0.00	0	25,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	569.81620		0.56982	619.80890	0.61981	569.816	17.13	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	151.18520		0.15119	128.83330	0.12883	151.185	17.34	0.00	0	14,700.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	608.98520		0.60899	660.73330	0.66073	608.985	17.34	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	648.94880		0.64895	702.35280	0.70235	648.949	17.55	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	141.14880		0.14115	120.45280	0.12045	141.149	17.55	0.00	0	550.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	123.76420		0.12376	105.56220	0.10556	123.764	18.00	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	731.56420		0.73156	787.46220	0.78746	731.564	18.00	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	117.52530		0.11753	100.23580	0.10024	117.525	18.18	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	765.32530	0.76533	822.13580	0.82214	765.325	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	833.93650	0.83394	892.43840	0.89244	833.936	18.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	106.13650	0.10614	90.53840	0.09054	106.136	18.55	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	96.05590	0.09606	81.98090	0.08198	96.056	18.91	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	903.85590	0.90386	963.88090	0.96388	903.856	18.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	80.14620	0.08015	68.14980	0.06815	80.146	19.59	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,037.94620	1.03795	1,100.04980	1.10005	1,037.946	19.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,083.38750	1.08339	1,146.03890	1.14604	1,083.388	19.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	75.58750	0.07559	64.13890	0.06414	75.588	19.82	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	63.40500	0.06340	53.76360	0.05376	63.405	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,221.20500	1.22121	1,285.66360	1.28566	1,221.205	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	53.60410	0.05360	45.44490	0.04544	53.604	21.11	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,361.40410	1.36140	1,427.34490	1.42734	1,361.404	21.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,551.18450	1.55118	1,618.69890	1.61870	1,551.185	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	43.38450	0.04338	36.79890	0.03680	43.384	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	32.43500	0.03244	27.56670	0.02757	32.435	23.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,840.23500	1.84024	1,909.46670	1.90947	1,840.235	23.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	25.28540	0.02529	23.93890	0.02394	25.285	25.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,183.08540	2.18309	2,255.83890	2.25584	2,183.085	25.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	24.32080	0.02432	23.07720	0.02308	24.321	26.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,332.12080	2.33212	2,404.97720	2.40498	2,332.121	26.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.20870	10.20870	10.13310	10.13310		15.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	719.26390	0.71926	646.03630	0.64604	719.264	14.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	60.56390	0.06056	62.93630	0.06294	60.564	14.14	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	67.64110	0.06764	72.24910	0.07225	67.641	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	686.34110	0.68634	615.34910	0.61535	686.341	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	678.20840	0.67821	607.81490	0.60781	678.208	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	69.50840	0.06951	74.71490	0.07471	69.508	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	71.41430	0.07141	77.23830	0.07724	71.414	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	670.11430	0.67011	600.33830	0.60034	670.114	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	135.13080	0.13513	116.96690	0.11697	135.131	17.95	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	766.43080	0.76643	823.86690	0.82387	766.431	17.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.26480	10.26480	10.18750	10.18750		15.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,969.23540	1.96924	1,891.62550	1.89163	1,969.235	16.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	4.43540	0.00444	4.12550	0.00413	4.435	16.68	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	436.95320	0.43695	390.36340	0.39036	436.953	15.25	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	292.15320	0.29215	322.86340	0.32286	292.153	15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	286.39140	0.28639	255.56720	0.25557	286.391	16.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	531.59140	0.53159	578.06720	0.57807	531.591	16.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	283.39100	0.28339	252.85510	0.25286	283.391	16.55	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	538.59100	0.53859	585.35510	0.58536	538.591	16.55	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	280.42270	0.28042	250.17740	0.25018	280.423	16.58	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	545.62270	0.54562	592.67740	0.59268	545.623	16.58	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.30890	10.30890	10.23150	10.23150		15.84	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	8.52420	0.00852	8.48530	0.00849	8.524	16.80	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,017.42420	2.01742	1,939.98530	1.93999	2,017.424	16.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	566.39230	0.56639	515.77790	0.51578	566.392	15.03	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	257.49230	0.25749	284.27790	0.28428	257.492	15.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	330.72130	0.33072	298.93870	0.29894	330.721	16.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	591.82130	0.59182	637.43870	0.63744	591.821	16.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	327.71290	0.32771	296.19250	0.29619	327.713	16.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	598.81290	0.59881	644.69250	0.64469	598.813	16.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	324.73790	0.32474	293.47280	0.29347	324.738	16.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	605.83790	0.60584	651.97280	0.65197	605.838	16.79	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.31040	10.31040	10.23300	10.23300		15.85	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	315.12100	0.31512	284.78570	0.28479	315.121	16.92	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	634.72100	0.63472	681.78570	0.68179	634.721	16.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry			10.31190		10.31190		10.23450	10.23450		15.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,264.41380		1.26441	1,187.25380	1.18725	1,264.414		14.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	42.51380		0.04251	42.75380	0.04275	42.514		14.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	43.31220		0.04331	43.56580	0.04357	43.312		14.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,255.21220		1.25521	1,178.06580	1.17807	1,255.212		14.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,246.02310		1.24602	1,168.89210	1.16889	1,246.023		14.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	44.12310		0.04412	44.39210	0.04439	44.123		14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.33780		10.33780	10.26030	10.26030			16.00	5,365,318.20	519	68,110.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,641.47090		2.64147	2,563.82340	2.56382	2,641.471		18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.67090		0.00367	3.52340	0.00352	3.671		18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,147.31010		2.14731	2,070.03190	2.07003	2,147.310		17.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.51010		0.00951	9.73190	0.00973	9.510		17.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,662.39450		1.66239	1,585.38750	1.58539	1,662.395		15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	24.59450		0.02459	25.08750	0.02509	24.594		15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,153.16660		1.15317	1,078.64680	1.07865	1,153.167		14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	65.36660		0.06537	68.34680	0.06835	65.367		14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	876.81280		0.87681	808.01570	0.80802	876.813		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	129.01280		0.12901	137.71570	0.13772	129.013		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	869.27850		0.86928	800.62490	0.80062	869.279		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	131.47850		0.13148	140.32490	0.14032	131.479		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	861.77980		0.86178	793.26710	0.79327	861.780		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	133.97980		0.13398	142.96710	0.14297	133.980		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	795.81740		0.79582	728.66920	0.72867	795.817		14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	158.01740		0.15802	168.36920	0.16837	158.017		14.57	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	760.40040		0.76040	697.25140	0.69725	760.400		14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	172.60040		0.17260	186.95140	0.18695	172.600		14.58	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	725.88910		0.72589	666.98290	0.66698	725.889		14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	188.08910		0.18809	206.68290	0.20668	188.089		14.59	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	662.88850		0.66289	609.82400	0.60982	662.889		14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	225.08850		0.22509	249.52400	0.24952	225.088		14.74	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	486.99520		0.48700	444.05030	0.44405	486.995		15.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	399.19520		0.39920	433.75030	0.43375	399.195		15.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	465.87680		0.46588	424.89710	0.42490	465.877		15.86	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	428.07680		0.42808	464.59710	0.46460	428.077		15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	445.68280		0.44568	406.63710	0.40664	445.683		16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	457.88280		0.45788	496.33710	0.49634	457.883		16.00	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	426.85790		0.42686	389.23990	0.38924	426.858		16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	489.05790		0.48906	528.93990	0.52894	489.058		16.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	408.89220		0.40889	372.67360	0.37267	408.892		16.32	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	521.09220		0.52109	562.37360	0.56237	521.092		16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	391.75950		0.39176	356.89820	0.35690	391.759		16.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	553.95950		0.55396	596.59820	0.59660	553.959		16.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	359.85050		0.35985	327.59570	0.32760	359.851		16.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	622.05050		0.62205	667.29570	0.66730	622.051		16.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	356.82530		0.35683	324.82200	0.32482	356.825		16.82	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	629.02530		0.62903	674.52200	0.67452	629.025		16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	345.01250		0.34501	313.99990	0.31400	345.013		16.94	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	657.21250		0.65721	703.69990	0.70370	657.213		16.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	292.36420		0.29236	266.23140	0.26623	292.364		17.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	804.56420		0.80456	855.93140	0.85593	804.564		17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	259.41790		0.25942	236.27930	0.23628	259.418		18.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	921.61790		0.92162	975.97930	0.97598	921.618		18.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	240.00330		0.24000	218.67710	0.21868	240.003		18.38	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,002.20330		1.00220	1,058.37710	1.05838	1,002.203		18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	230.98890		0.23099	210.51350	0.21051	230.989		18.54	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,043.18890		1.04319	1,100.21350	1.10021	1,043.189		18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	214.22870		0.21423	195.17830	0.19518	214.229		18.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,126.42870		1.12643		1,184.87830	1.18488	1,126.429	18.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	178.44710		0.17845		162.43450	0.16243	178.447	19.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,340.64710		1.34065		1,402.13450	1.40213	1,340.647	19.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	149.77900		0.14978		136.71090	0.13671	149.779	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,561.97900		1.56198		1,626.41090	1.62641	1,561.979	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	127.06740		0.12707		116.38240	0.11638	127.067	21.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,789.26740		1.78927		1,856.08240	1.85608	1,789.267	21.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	108.96990		0.10897		100.20880	0.10021	108.970	21.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,021.16990		2.02117		2,089.90880	2.08991	2,021.170	21.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	98.23140		0.09823		96.54450	0.09654	98.231	22.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,260.43140		2.26043		2,336.24450	2.33624	2,260.431	22.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	96.17910		0.09618		94.96820	0.09497	96.179	23.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,408.37910		2.40838		2,484.66820	2.48467	2,408.379	23.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	95.59360		0.09559		94.52970	0.09453	95.594	24.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,457.79360		2.45779		2,534.22970	2.53423	2,457.794	24.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	94.10280		0.09410		93.45520	0.09346	94.103	24.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,606.30280		2.60630		2,683.15520	2.68316	2,606.303	24.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	92.96740		0.09297		92.70460	0.09270	92.967	25.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,755.16740		2.75517		2,832.40460	2.83240	2,755.167	25.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	47.49610		0.04750		39.55530	0.03956	47.496	28.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,959.69610		3.95970		4,029.25530	4.02926	3,959.696	28.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	38.48530		0.03849		31.77740	0.03178	38.485	28.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,200.68530		4.20069		4,271.47740	4.27148	4,200.685	28.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.34080		10.34080		10.26340	10.26340		16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,301.58780		1.30159		1,224.92600	1.22493	1,301.588	15.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	50.78780		0.05079		51.52600	0.05153	50.788	15.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,292.47000		1.29247		1,215.82230	1.21582	1,292.470	14.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	51.67000		0.05167		52.42230	0.05242	51.670	14.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,283.36720		1.28337		1,206.73170	1.20673	1,283.367	14.96	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	52.56720		0.05257		53.33170	0.05333	52.567	14.96	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.35140		10.35140		10.27400	10.27400		16.02	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	13.06300		0.01306		13.54400	0.01354	13.063	16.82	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,064.46300		2.06446		1,987.54400	1.98754	2,064.463	16.82	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	575.77330		0.57577		528.18320	0.52818	575.773	15.32	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	324.37330		0.32437		354.18320	0.35418	324.373	15.32	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.44870		10.44870		10.36990	10.36990		16.30	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	788.55870		0.78856		737.02810	0.73703	788.559	14.93	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	279.85870		0.27986		307.12810	0.30713	279.859	14.93	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	782.41310		0.78241		731.72830	0.73173	782.413	14.94	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	283.71310		0.28371		311.82830	0.31183	283.713	14.94	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	776.88980		0.77689		726.46890	0.72647	776.890	14.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	288.18980		0.28819		316.56890	0.31657	288.190	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.47750		10.47750		10.39830	10.39830		16.45	0.00	0	19,963.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,059.44010		2.05944		1,981.17120	1.98117	2,059.440	16.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	31.94010		0.03194		32.87120	0.03287	31.940	16.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	43.11740		0.04312		44.26650	0.04427	43.117	15.93	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,880.61740		1.88062		1,802.56650	1.80257	1,880.617	15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,778.53820		1.77854		1,700.64580	1.70065	1,778.538	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	51.03820		0.05104		52.34580	0.05235	51.038	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,750.90650		1.75091		1,673.06350	1.67306	1,750.906	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	53.40650		0.05341		54.76350	0.05476	53.406	15.71	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	73.87530		0.07388		75.67700	0.07568	73.875	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,551.37530		1.55138		1,473.97700	1.47398	1,551.375	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,375.49860		1.37550		1,298.69320	1.29869	1,375.499	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	97.99860		0.09800		100.39320	0.10039	97.999	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,061.07370		1.06107		996.23150	0.99623	1,061.074	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	173.57370		0.17357		187.93150	0.18793	173.574	14.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	176.39020		0.17639		190.88650	0.19089	176.390	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,053.89020		1.05389		989.18650	0.98919	1,053.890	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,046.73680		1.04674		982.17230	0.98217	1,046.737	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	179.23680		0.17924		193.87230	0.19387	179.237	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	949.80140		0.94980		887.24120	0.88724	949.801	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	222.30140		0.22230		238.94120	0.23894	222.301	14.87	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	239.15970		0.23916		256.53620	0.25654	239.160	14.91	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	916.65970		0.91666		854.83620	0.85484	916.660	14.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	809.89590		0.80990		758.11970	0.75812	809.896	15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	302.39590		0.30240		329.81970	0.32982	302.396	15.06	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	786.69830		0.78670		737.57550	0.73758	786.698	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	319.19830		0.31920		349.27550	0.34928	319.198	15.11	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	378.35040		0.37835		410.98500	0.41099	378.350	15.44	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	725.85040		0.72585		679.28500	0.67928	725.850	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	468.03070		0.46803		434.70500	0.43471	468.031	17.24	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	790.53070		0.79053		836.40500	0.83641	790.531	17.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	291.91380		0.29191		270.27540	0.27028	291.914	19.39	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,414.41380		1.41441		1,471.97540	1.47198	1,414.414	19.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,670.75080		1.67075		1,731.56300	1.73156	1,670.751	20.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	248.25080		0.24825		229.86300	0.22986	248.251	20.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	235.74840		0.23575		218.31210	0.21831	235.748	20.41	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,758.24840		1.75825		1,820.01210	1.82001	1,758.248	20.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	213.35740		0.21336		197.64880	0.19765	213.357	20.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,935.85740		1.93586		1,999.34880	1.99935	1,935.857	20.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,971.75900		1.97176		2,035.56920	2.03557	1,971.759	21.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	209.25900		0.20926		193.86920	0.19387	209.259	21.03	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	185.32620		0.18533		177.11170	0.17711	185.326	21.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,207.82620		2.20783		2,278.81170	2.27881	2,207.826	21.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	170.77400		0.17077		169.29610	0.16930	170.774	23.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,593.27400		2.59327		2,670.99610	2.67100	2,593.274	23.38	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.48550		10.48550		10.40620	10.40620		16.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	54.52050		0.05452		55.93820	0.05594	54.521	15.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,760.02050		1.76002		1,682.13820	1.68214	1,760.020	15.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	735.88810		0.73589		689.32240	0.68932	735.888	15.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	380.38810		0.38039		413.12240	0.41312	380.388	15.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	215.48290		0.21548		199.74990	0.19975	215.483	21.00	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,969.98290		1.96998		2,033.54990	2.03355	1,969.983	21.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.59600		10.59600		10.51420	10.51420		16.71	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	945.08200		0.94508		887.96200	0.88796	945.082	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	339.08200		0.33908		363.76200	0.36376	339.082	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	939.18300		0.93918		882.77950	0.88278	939.183	15.25	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	343.18300		0.34318		368.57950	0.36858	343.183	15.25	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	933.31270		0.93331		877.63280	0.87763	933.313	15.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	347.31270		0.34731		373.43280	0.37343	347.313	15.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	776.13640		0.77614		729.08350	0.72908	776.136	16.02	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	510.13640		0.51014		544.88350	0.54488	510.136	16.02	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	318.46490		0.31846		297.22810	0.29723	318.465	20.15	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,792.46490		1.79246		1,853.02810	1.85303	1,792.465	20.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.63740		10.63740		10.55460	10.55460		16.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,761.45880		2.76146		2,679.96910	2.67997	2,761.459	17.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	24.05880		0.02406		25.36910	0.02537	24.059	17.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,281.08110		2.28108		2,199.58770	2.19959	2,281.081	16.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	43.68110		0.04368		44.98770	0.04499	43.681	16.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,824.35890		1.82436		1,745.47700	1.74548	1,824.359	15.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	86.95890		0.08696		90.87700	0.09088	86.959	15.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,048.23420		1.04823		986.97340	0.98697	1,048.234	15.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	310.83420		0.31083		332.37340	0.33237	310.834	15.16	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	839.97500		0.83998		790.84400	0.79084	839.975	15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	492.57500		0.49258		526.24400	0.52624	492.575	15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	835.46690		0.83547		786.52630	0.78653	835.467	15.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	498.06690		0.49807		531.92630	0.53193	498.067	15.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	830.98700		0.83099		782.23620	0.78224	830.987	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	503.58700		0.50359		537.63620	0.53764	503.587	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	593.48720		0.59349		555.24420	0.55524	593.487	17.48	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	906.08720		0.90609		950.64420	0.95064	906.087	17.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	345.62080		0.34562		323.47010	0.32347	345.621	20.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,808.22080		1.80822		1,868.87010	1.86887	1,808.221	20.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	282.20590		0.28221		264.79870	0.26480	282.206	21.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,244.80590		2.24481		2,310.19870	2.31020	2,244.806	21.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	251.21680		0.25122		249.21030	0.24921	251.217	23.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,763.81680		2.76382		2,844.61030	2.84461	2,763.817	23.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.79420		10.79420		10.71410	10.71410		17.22	0.00	0	6,415.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	36.98480		0.03698		38.84800	0.03885	36.985	16.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,831.18480		2.83118		2,752.94800	2.75295	2,831.185	16.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,405.24570		2.40525		2,327.05210	2.32705	2,405.246	15.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	61.04570		0.06105		62.95210	0.06295	61.046	15.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,358.62450		2.35862		2,280.42170	2.28042	2,358.625	15.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	64.42450		0.06442		66.32170	0.06632	64.424	15.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	67.96700		0.06797		71.06750	0.07107	67.967	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,312.16700		2.31217		2,235.16750	2.23517	2,312.167	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,434.67900		1.43468		1,366.44080	1.36644	1,434.679	15.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	240.47900		0.24048		252.34080	0.25234	240.479	15.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,175.11580		1.17512		1,116.98900	1.11699	1,175.116	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	380.91580		0.38092		402.88900	0.40289	380.916	15.56	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	741.47310		0.74147		702.24470	0.70224	741.473	17.61	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	947.27310		0.94727		988.14470	0.98814	947.273	17.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.19220		10.19220		10.11810	10.11810		15.45	173,267.40	17	695.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	74,759.63620		0.74760		67,459.13790	0.67459	74,759.636	14.29	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	4,539.63620		0.04540		4,649.13790	0.04649	4,539.636	14.29	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	73,901.70040		0.73902		66,609.13560	0.66609	73,901.700	14.29	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,681.70040		0.04682		4,799.13560	0.04799	4,681.700	14.29	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	73,047.29970		0.73047		65,763.11210	0.65763	73,047.300	14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	4,827.29970		0.04827		4,953.11210	0.04953	4,827.300	14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	26,529.43830		0.26529		22,823.10210	0.22823	26,529.438	15.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	32,309.43830		0.32309		36,013.10210	0.36013	32,309.438	15.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	23,021.74220		0.23022		19,716.82770	0.19717	23,021.742	16.08	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	38,801.74220		0.38802		42,906.82770	0.42907	38,801.742	16.08	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	11,602.40990		0.11602		9,895.62970	0.09896	11,602.410	18.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	77,382.40990		0.77382		83,085.62970	0.83086	77,382.410	18.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.33780		10.33780		10.26030	10.26030		16.45	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	39,460.60430		0.39461		35,969.92460	0.35970	39,460.604	16.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	54,680.60430		0.54681		58,939.92460	0.58940	54,680.604	16.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	39,122.77730		0.39123		35,662.57990	0.35663	39,122.777	16.45	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	55,342.77730		0.55343		59,632.57990	0.59633	55,342.777	16.45	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	38,791.79960		0.38792		35,358.27060	0.35358	38,791.800	16.49	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	56,011.79960		0.56012		60,328.27060	0.60328	56,011.800	16.49	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.47750		10.47750		10.39830	10.39830		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	21,250.00000		0.21250		29,170.00000	0.29170	21,250.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	22,250.00000		0.22250		30,170.00000	0.30170	22,250.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	23,250.00000		0.23250		31,170.00000	0.31170	23,250.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	2,365.51330	2.36551	2,207.35530	2.20736	2,365.513	17.42	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	3.21330	0.00321	3.45530	0.00346	3.213	17.42	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	2,315.71690	2.31572	2,157.56220	2.15756	2,315.717	17.19	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	3.41690	0.00342	3.66220	0.00366	3.417	17.19	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	2,265.93500	2.26594	2,107.78390	2.10778	2,265.935	16.97	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	3.63500	0.00364	3.88390	0.00388	3.635	16.97	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.25	Call	1,564.65330	1.56465	1,406.64750	1.40665	1,564.653	13.78	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.25	Put	9.35330	0.00935	9.74750	0.00975	9.353	13.78	0.00	0	22,875.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.30	Call	10.06260	0.01006	11.67320	0.01167	10.063	13.55	0.00	0	10,800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.30	Put	1,515.36260	1.51536	1,358.57320	1.35857	1,515.363	13.55	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,320.91710	1.32092	1,169.78960	1.16979	1,320.917	12.99	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	15.61710	0.01562	22.88960	0.02289	15.617	12.99	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	1,225.99990	1.22600	1,078.09010	1.07809	1,226.000	12.89	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	20.69990	0.02070	31.19010	0.03119	20.700	12.89	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Put	27.17790	0.02718	41.77510	0.04178	27.178	12.78	0.00	0	25,925.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Call	1,132.47790	1.13248	988.67510	0.98868	1,132.478	12.78	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Call	1,086.32990	1.08633	944.94810	0.94495	1,086.330	12.73	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Put	31.02990	0.03103	48.04810	0.04805	31.030	12.73	0.00	0	800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Call	995.46260	0.99546	859.70460	0.85970	995.463	12.63	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Put	40.16260	0.04016	62.80460	0.06280	40.163	12.63	0.00	0	15,000.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Put	51.49120	0.05149	81.99610	0.08200	51.491	12.52	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Call	906.79120	0.90679	778.89610	0.77890	906.791	12.52	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	778.72920	0.77873	667.19120	0.66719	778.729	12.36	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	73.42920	0.07343	120.29120	0.12029	73.429	12.36	0.00	0	6,100.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	702.08450	0.70208	598.45690	0.59846	702.084	12.53	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	96.78450	0.09678	151.55690	0.15156	96.785	12.53	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Put	157.60960	0.15761	228.55620	0.22856	157.610	12.85	0.00	0	3,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Call	562.90960	0.56291	475.45620	0.47546	562.910	12.85	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	269.27390	0.26927	229.61490	0.22961	269.274	14.07	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	463.97390	0.46397	582.71490	0.58271	463.974	14.07	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Call	223.72120	0.22372	191.38110	0.19138	223.721	14.48	0.00	0	15,250.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Put	568.42120	0.56842	694.48110	0.69448	568.421	14.48	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Put	759.15290	0.75915	895.17800	0.89518	759.153	15.18	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Call	164.45290	0.16445	142.07800	0.14208	164.453	15.18	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Call	122.18000	0.12218	106.84180	0.10684	122.180	15.91	0.00	0	12,200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Put	966.88000	0.96688	1,109.94180	1.10994	966.880	15.91	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Call	78.16180	0.07816	68.31310	0.06831	78.162	17.13	0.00	0	10,800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Put	1,322.86180	1.32286	1,471.41310	1.47141	1,322.862	17.13	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,600.40340	1.60040	1,751.10010	1.75110	1,600.403	17.91	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	55.70340	0.05570	48.00010	0.04800	55.703	17.91	0.00	0	7,500.00	
€ / R	On	17/03/2014	Foreign Exchange Future			14.00600	14.00600	13.84150	13.84150		14.25	21,009,000.00	1,500	23,376.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,577.28530	1.57729	1,429.91020	1.42991	1,577.285	13.39	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	61.28530	0.06129	78.41020	0.07841	61.285	13.39	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,568.00780	1.56801	1,421.31500	1.42131	1,568.008	13.36	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	62.00780	0.06201	79.81500	0.07981	62.008	13.36	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,558.73720	1.55874	1,412.73740	1.41274	1,558.737	13.34	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	62.73720	0.06274	81.23740	0.08124	62.737	13.34	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	1,432.33380	1.43233	1,294.81380	1.29481	1,432.334	13.11	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	76.33380	0.07633	103.31380	0.10331	76.334	13.11	0.00	0	500.00	
€ / R	On	13/06/2014	Foreign Exchange Future			14.19900	14.19900	14.03120	14.03120		14.87	0.00	0	500.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	892.25890	0.89226	814.22030	0.81422	892.259	14.21	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	483.25890	0.48326	573.02030	0.57302	483.259	14.21	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	887.27460	0.88727	809.62990	0.80963	887.275	14.23	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	488.27460	0.48827	578.42990	0.57843	488.275	14.23	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	493.31670	0.49332	583.86440	0.58386	493.317	14.24	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	882.31670	0.88232	805.06440	0.80506	882.317	14.24	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future			14.42070	14.42070	14.24660	14.24660		15.14	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	889.11910		0.88912		827.49980	0.82750	889.119	15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	808.41910		0.80842		920.89980	0.92090	808.419	15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	885.17250		0.88517		823.80590	0.82381	885.173	15.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	814.47250		0.81447		927.20590	0.92721	814.473	15.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	881.24550		0.88125		820.13570	0.82014	881.246	15.08	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	820.54550		0.82055		933.53570	0.93354	820.546	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.63720	14.63720		14.46590	14.46590			15.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,441.58080		1.44158	1,350.06290	1.35006	1,441.581	14.33	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	494.38080		0.49438	574.16290	0.57416	494.381	14.33	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	498.52950		0.49853	579.01870	0.57902	498.529	14.34	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,435.72950		1.43573	1,344.91870	1.34492	1,435.730	14.34	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,429.89810		1.42990	1,339.79520	1.33980	1,429.898	14.35	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	502.69810		0.50270	583.89520	0.58390	502.698	14.35	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.82098	109.82098		109.81769	109.81769				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	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,169.02000	1.16902		1,172.31000	1.17231	1,169.020	0.000		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	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,179.02000	1.17902		1,182.31000	1.18231	1,179.020	0.000		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	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,189.02000	1.18902		1,192.31000	1.19231	1,189.020	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.16233	106.16233		106.15763	106.15763				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	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,827.67000	3.82767		3,832.37000	3.83237	3,827.670	0.000		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	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,837.67000	3.83767		3,842.37000	3.84237	3,837.670	0.000		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	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,847.67000	3.84767		3,852.37000	3.85237	3,847.670	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future			109.87819	109.87819		109.87291	109.87291				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	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	111.81000	0.11181		117.09000	0.11709	111.810	0.000		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	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	121.81000	0.12181		127.09000	0.12709	121.810	0.000		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	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	131.81000	0.13181		137.09000	0.13709	131.810	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			409.71000	409.71000		410.70400	410.70400				0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.09500	415.09500		416.10200	416.10200				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			486.06900	486.06900		487.94700	487.94700				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			492.45900	492.45900		494.36100	494.36100				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			436.51800	436.51800		438.21600	438.21600				26,191,080.00	6	766.00
ALBI	On 06/02/2014	Index Future			442.25600	442.25600		443.97600	443.97600				0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.44620	9.44620		9.42630	9.42630			11.89	10,107,434.00	1,070	8,508.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,153.00010	1.15300		1,132.72700	1.13273	1,153.000	14.87	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	6.80010	0.00680		6.42700	0.00643	6.800	14.87	0.00	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	861.11660	0.86112		840.85810	0.84086	861.117	13.31	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	14.91660	0.01492		14.55810	0.01456	14.917	13.31	0.00	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	137.63000	0.13763		147.25590	0.14726	137.630	11.79	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Call	283.83000	0.28383	273.55590	0.27356	283.830	11.79	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Call	199.48450	0.19948	193.83520	0.19384	199.485	11.91	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Put	213.28450	0.21328	227.53520	0.22754	213.285	11.91	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Call	195.06860	0.19507	189.57520	0.18958	195.069	11.93	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Put	218.86860	0.21887	233.27520	0.23328	218.869	11.93	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Put	224.53090	0.22453	239.09120	0.23909	224.531	11.95	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Call	190.73090	0.19073	185.39120	0.18539	190.731	11.95	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Call	144.40660	0.14441	140.72910	0.14073	144.407	12.18	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Put	298.20660	0.29821	314.42910	0.31443	298.207	12.18	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Call	19.37670	0.01938	17.95030	0.01795	19.377	13.00	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Put	873.17670	0.87318	891.65030	0.89165	873.177	13.00	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Call	9.69350	0.00969	10.96310	0.01096	9.694	14.09	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Put	1,163.49350	1.16349	1,184.66310	1.18466	1,163.494	14.09	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future			9.52450	9.52450	9.50220	9.50220	11.96	2,857,350.00	300	0	3,789.00
AU\$ / R	On	17/03/2014		Call	Foreign Exchange Future	9.49	Call	327.98980	0.32799	320.32310	0.32032	327.990	11.96	0.00	0	0.00
AU\$ / R	On	17/03/2014		Put	Foreign Exchange Future	9.49	Put	293.48980	0.29349	308.12310	0.30812	293.490	11.96	0.00	0	0.00
AU\$ / R	On	17/03/2014		Call	Foreign Exchange Future	9.50	Call	323.04900	0.32305	315.83690	0.31584	323.049	11.96	0.00	0	0.00
AU\$ / R	On	17/03/2014		Put	Foreign Exchange Future	9.50	Put	298.54900	0.29855	313.63690	0.31364	298.549	11.96	0.00	0	0.00
AU\$ / R	On	17/03/2014		Call	Foreign Exchange Future	9.51	Call	318.48400	0.31848	311.39900	0.31140	318.484	11.98	0.00	0	0.00
AU\$ / R	On	17/03/2014		Put	Foreign Exchange Future	9.51	Put	303.98400	0.30398	319.19900	0.31920	303.984	11.98	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future			9.60060	9.60060	9.57770	9.57770	12.15	0.00	0	0	50.00
AU\$ / R	On	13/06/2014		Call	Foreign Exchange Future	9.89	Call	280.91810	0.28092	276.83900	0.27684	280.918	12.51	0.00	0	0.00
AU\$ / R	On	13/06/2014		Put	Foreign Exchange Future	9.89	Put	570.31810	0.57032	589.13900	0.58914	570.318	12.51	0.00	0	0.00
AU\$ / R	On	13/06/2014		Put	Foreign Exchange Future	9.90	Put	577.03520	0.57704	595.92670	0.59593	577.035	12.52	0.00	0	0.00
AU\$ / R	On	13/06/2014		Call	Foreign Exchange Future	9.90	Call	277.63520	0.27764	273.62670	0.27363	277.635	12.52	0.00	0	0.00
AU\$ / R	On	13/06/2014		Call	Foreign Exchange Future	9.91	Call	274.38340	0.27438	270.44780	0.27045	274.383	12.53	0.00	0	0.00
AU\$ / R	On	13/06/2014		Put	Foreign Exchange Future	9.91	Put	583.78340	0.58378	602.74780	0.60275	583.783	12.53	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future			9.68980	9.68980	9.66390	9.66390	12.33	0.00	0	0	0.00
AU\$ / R	On	15/09/2014		Call	Foreign Exchange Future	9.54	Call	541.48240	0.54148	528.77950	0.52878	541.482	12.27	0.00	0	0.00
AU\$ / R	On	15/09/2014		Put	Foreign Exchange Future	9.54	Put	391.68240	0.39168	404.87950	0.40488	391.682	12.27	0.00	0	0.00
AU\$ / R	On	15/09/2014		Call	Foreign Exchange Future	9.55	Call	536.35680	0.53636	523.75290	0.52375	536.357	12.28	0.00	0	0.00
AU\$ / R	On	15/09/2014		Put	Foreign Exchange Future	9.55	Put	396.55680	0.39656	409.85290	0.40985	396.557	12.28	0.00	0	0.00
AU\$ / R	On	15/09/2014		Call	Foreign Exchange Future	9.56	Call	531.26600	0.53127	518.75750	0.51876	531.266	12.28	0.00	0	0.00
AU\$ / R	On	15/09/2014		Put	Foreign Exchange Future	9.56	Put	401.46600	0.40147	414.85750	0.41486	401.466	12.28	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future			9.87900	9.87900	9.77610	9.77610	13.15	0.00	0	0	0.00
CAD/ R	On	13/12/2013		Call	Foreign Exchange Future	9.94	Call	211.86980	0.21187	166.44480	0.16644	211.870	13.28	0.00	0	0.00
CAD/ R	On	13/12/2013		Put	Foreign Exchange Future	9.94	Put	272.86980	0.27287	330.34480	0.33034	272.870	13.28	0.00	0	0.00
CAD/ R	On	13/12/2013		Call	Foreign Exchange Future	9.95	Call	208.01650	0.20802	163.24720	0.16325	208.017	13.32	0.00	0	0.00
CAD/ R	On	13/12/2013		Put	Foreign Exchange Future	9.95	Put	279.01650	0.27902	337.14720	0.33715	279.017	13.32	0.00	0	0.00
CAD/ R	On	13/12/2013		Call	Foreign Exchange Future	9.96	Call	204.22650	0.20423	160.10720	0.16011	204.227	13.35	0.00	0	0.00
CAD/ R	On	13/12/2013		Put	Foreign Exchange Future	9.96	Put	285.22650	0.28523	344.00720	0.34401	285.227	13.35	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future			9.99620	9.99620	9.89010	9.89010	14.06	0.00	0	0	50.00
CAD/ R	On	17/03/2014		Call	Foreign Exchange Future	9.94	Call	409.10550	0.40911	349.85350	0.34985	409.106	13.98	0.00	0	0.00
CAD/ R	On	17/03/2014		Put	Foreign Exchange Future	9.94	Put	352.90550	0.35291	399.75350	0.39975	352.906	13.98	0.00	0	0.00
CAD/ R	On	17/03/2014		Call	Foreign Exchange Future	9.95	Call	404.43030	0.40443	345.92720	0.34593	404.430	13.99	0.00	0	0.00
CAD/ R	On	17/03/2014		Put	Foreign Exchange Future	9.95	Put	358.23030	0.35823	405.82720	0.40583	358.230	13.99	0.00	0	0.00
CAD/ R	On	17/03/2014		Call	Foreign Exchange Future	9.96	Call	399.79490	0.39979	342.04550	0.34205	399.795	14.00	0.00	0	0.00
CAD/ R	On	17/03/2014		Put	Foreign Exchange Future	9.96	Put	363.59490	0.36359	411.94550	0.41195	363.595	14.00	0.00	0	0.00
CF CANDO CADP	On	13/12/2013			Can-Do Future			123.48200	123.48200	-86.27660	-86.27660			0.00	0	2,274.00
CF CANDO CADR	On	13/12/2013			Can-Do Future			466.01670	466.01670	429.43140	429.43140			0.00	0	696.00
CF CANDO CADS	On	13/12/2013			Can-Do Future			470.43810	470.43810	409.42930	409.42930			0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CADT	On 13/12/2013	Can-Do Future			356.77580		356.77580		288.20170	288.20170			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			88.66940		88.66940		69.87710	69.87710			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			84.23480		84.23480		64.45660	64.45660			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.27390		11.27390		11.11250	11.11250		15.11	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	593.18910		0.59319		473.44430	0.47344	593.189	14.31	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	109.28910		0.10929		150.94430	0.15094	109.289	14.31	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	586.12390		0.58612		467.15710	0.46716	586.124	14.32	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	112.22390		0.11222		154.65710	0.15466	112.224	14.32	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	579.11060		0.57911		460.92660	0.46093	579.111	14.34	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	115.21060		0.11521		158.42660	0.15843	115.211	14.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.44520		11.44520		11.27840	11.27840		15.61	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	556.77120		0.55677		471.04820	0.47105	556.771	15.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	401.57120		0.40157		482.64820	0.48265	401.571	15.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	552.05350		0.55205		467.03080	0.46703	552.053	15.33	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	406.85350		0.40685		488.63080	0.48863	406.853	15.33	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	547.36790		0.54737		463.04390	0.46304	547.368	15.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	412.16790		0.41217		494.64390	0.49464	412.168	15.35	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66220		1.66220		1.64950	1.64950		14.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	509.67590		0.05097		430.49630	0.04305	509.676	14.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	387.67590		0.03877		435.49630	0.04355	387.676	14.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	464.41820		0.04644		390.03050	0.03900	464.418	14.90	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	442.41820		0.04424		495.03050	0.04950	442.418	14.90	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	422.72290		0.04227		353.06820	0.03531	422.723	15.09	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	500.72290		0.05007		558.06820	0.05581	500.723	15.09	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.67900		1.67900		1.66550	1.66550		15.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	664.90110		0.06649		591.74850	0.05917	664.901	15.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	774.90110		0.07749		836.74850	0.08367	774.901	15.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	625.75280		0.06258		557.09510	0.05571	625.753	15.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	835.75280		0.08358		902.09510	0.09021	835.753	15.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	590.55810		0.05906		524.47490	0.05245	590.558	15.90	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	900.55810		0.09006		969.47490	0.09695	900.558	15.90	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.36580		110.36580		110.36047	110.36047			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	375.80000		0.37580		370.47000	0.37047	375.800		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	365.80000		0.36580		360.47000	0.36047	365.800		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	355.80000		0.35580		350.47000	0.35047	355.800		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.42948		84.00959		9.36474	84.51070			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,754.65000		7.75465		7,253.54000	7.25354	7,754.650		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,666.37000		7.66637		7,165.26000	7.16526	7,666.370		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,578.22000		7.57822	7,077.11000	7.07711	7,578.220			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.54296		85.11380	9.47608	85.62151				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	485.34000	0.48534	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	22.37000		0.02237	0.00000	0.00000	22.370			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	53.16000		0.05316	560.87000	0.56087	53.160			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	128.58000		0.12858	636.29000	0.63629	128.580			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			435.84400		435.84400	437.52300	437.52300				0.00	0	127.00
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	101,460.00000		10.14600	84,670.00000	8.46700	101,460.000			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	101,560.00000		10.15600	84,770.00000	8.47700	101,560.000			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	101,660.00000		10.16600	84,870.00000	8.48700	101,660.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			441.57300		441.57300	443.27400	443.27400				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	15,830.00000		1.58300	32,840.00000	3.28400	15,830.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	15,730.00000		1.57300	32,740.00000	3.27400	15,730.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	15,630.00000		1.56300	32,640.00000	3.26400	15,630.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.24800		196.24800	196.37700	196.37700				23,549,760.00	12	1,148.00
IGOV	On 06/02/2014	Index Future			198.85200		198.85200	198.98300	198.98300				0.00	0	174.00
ILBI	On 07/11/2013	Index Future			533.67900		533.67900	533.67900	533.67900				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			540.90000		540.90000	540.90000	540.90000				0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.16000		94.84000	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.25000		94.75000	5.26000	94.74000				23,691,250.00	1,000	4,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.29000		94.71000	5.29000	94.71000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.41000		94.59000	5.37000	94.63000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.52000		94.48000	5.47000	94.53000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.70000		94.30000	5.59000	94.41000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.07000		93.93000	5.91000	94.09000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.39000		93.61000	6.19000	93.81000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.66000		93.34000	6.44000	93.56000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.90000		93.10000	6.73000	93.27000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.15000		92.85000	6.98000	93.02000				0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.40000		92.60000	7.24000	92.76000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.39760		8.39760	8.35090	8.35090			10.34	29,391,600.00	3,500	3,500.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	318.77210		0.31877	277.09100	0.27709	318.772		10.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	61.17210		0.06117		66.19100	0.06619	61.172	10.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	311.43300		0.31143		269.97190	0.26997	311.433	10.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	63.83300		0.06383		69.07190	0.06907	63.833	10.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	304.17700		0.30418		262.94350	0.26294	304.177	10.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	66.57700		0.06658		72.04350	0.07204	66.577	10.40	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.46020		8.46020		8.41230	8.41230		12.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	465.90190		0.46590		428.52790	0.42853	465.902	12.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	145.70190		0.14570		156.22790	0.15623	145.702	12.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	459.37080		0.45937		422.22410	0.42222	459.371	12.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	149.17080		0.14917		159.92410	0.15992	149.171	12.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	452.89460		0.45289		415.97540	0.41598	452.895	12.23	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	152.69460		0.15269		163.67540	0.16368	152.695	12.23	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.73660		9.73660	0.10266	9.87850	9.87850		15.34	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,011.82270		0.30118	0.10266	3,878.75580	0.38788	3,011.823	15.58	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,545.82270		0.25458	0.10266	1,993.75580	0.19938	2,545.823	15.58	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,953.59760		0.29536	0.10266	3,812.97870	0.38130	2,953.598	15.54	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,587.59760		0.25876	0.10266	2,027.97870	0.20280	2,587.598	15.54	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,895.93080		0.28959	0.10266	3,747.68200	0.37477	2,895.931	15.50	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,629.93080		0.26299	0.10266	2,062.68200	0.20627	2,629.931	15.50	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.68621		101.96362		7.62104	102.39347			2,447,126.88	24	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,278.51000		8.27851		7,848.66000	7.84866	8,278.510		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	8,205.78000		8.20578		7,775.93000	7.77593	8,205.780		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	8,133.10000		8.13310		7,703.25000	7.70325	8,133.100		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.78133		103.30392		7.71350	103.73937			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	374.71000		0.37471		810.16000	0.81016	374.710		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	438.39000		0.43839		873.84000	0.87384	438.390		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	502.03000		0.50203		937.48000	0.93748	502.030		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.15969		114.72608		6.06490	114.90248		2.99	12,390,416.64	108	29,459.00
R157	On 07/11/2013	Bond Future	5.59	Call	107.94000		0.10794		146.93000	0.14693	107.940	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,173.68000		1.17368		1,036.27000	1.03627	1,173.680	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	111.36000		0.11136		151.22000	0.15122	111.360	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,158.28000		1.15828		1,021.74000	1.02174	1,158.280	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	114.86000		0.11486		155.61000	0.15561	114.860	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,142.96000		1.14296		1,007.31000	1.00731	1,142.960	2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.31899		116.23410		6.20731	116.41281		2.81	0.00	0	300.00
R157	On 06/02/2014	Bond Future	5.64	Call	346.88000		0.34688		404.09000	0.40409	346.880	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,439.53000		1.43953		1,318.03000	1.31803	1,439.530	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	351.74000		0.35174		409.49000	0.40949	351.740	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,428.19000		1.42819		1,307.23000	1.30723	1,428.190	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	356.64000		0.35664		414.94000	0.41494	356.640	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,416.90000		1.41690		1,296.49000	1.29649	1,416.900	2.76	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.48617		111.00373		6.35032	111.18672		2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	247.17000		0.24717		288.98000	0.28898	247.170	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,011.00000		2.01100		1,869.82000	1.86982	2,011.000	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	249.97000		0.24997		292.14000	0.29214	249.970	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,000.04000		2.00004		1,859.22000	1.85922	2,000.040	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	252.79000		0.25279		295.31000	0.29531	252.790	2.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	1,989.10000		1.98910		1,848.63000	1.84863	1,989.100	2.45	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.68473		112.55235		6.51675	112.73626		2.23	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	971.05000		0.97105		1,069.99000	1.06999	971.050	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	910.64000		0.91064		825.67000	0.82567	910.640	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	977.00000		0.97700		1,076.28000	1.07628	977.000	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	905.67000		0.90567		821.04000	0.82104	905.670	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	982.97000		0.98297		1,082.59000	1.08259	982.970	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	900.72000		0.90072		816.43000	0.81643	900.720	2.26	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			8.01981		124.00540		7.94965	124.64710		14.62	14,880,648.00	120	57,141.00
R186	On 07/11/2013	Bond Future	6.50	Call	17.72000		0.01772		26.76000	0.02676	17.720	14.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,057.81000		15.05781		14,425.15000	14.42515	15,057.810	14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	54.70000		0.05470		78.03000	0.07803	54.700	14.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,448.38000		12.44838		11,830.01000	11.83001	12,448.380	14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,336.31000		2.33631		2,698.69000	2.69869	2,336.310	14.62	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,517.01000		2.51701		2,237.69000	2.23769	2,517.010	14.62	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,007.10000		3.00710		3,421.10000	3.42110	3,007.100	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,918.87000		1.91887		1,691.17000	1.69117	1,918.870	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,880.51000		1.88051		1,656.34000	1.65634	1,880.510	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,058.66000		3.05866		3,476.19000	3.47619	3,058.660	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,110.67000		3.11067		3,531.71000	3.53171	3,110.670	14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,842.70000		1.84270		1,622.04000	1.62204	1,842.700	14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,598.94000		3.59894		4,050.43000	4.05043	3,598.940	14.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,526.83000		1.52683		1,336.62000	1.33662	1,526.830	14.74	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	863.97000		0.86397		745.40000	0.74540	863.970	14.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,130.00000		5.13000		5,653.13000	5.65313	5,130.000	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,858.18000		6.85818		7,432.20000	7.43220	6,858.180	15.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	455.35000		0.45535		387.67000	0.38767	455.350	15.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,707.27000		8.70727		9,313.59000	9.31359	8,707.270	15.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	223.07000		0.22307		187.69000	0.18769	223.070	15.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.10984		120.34591		8.03717	120.99604		14.69	0.00	0	116.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,805.55000		2.80555		3,084.99000	3.08499	2,805.550	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,166.41000		6.16641		5,795.72000	5.79572	6,166.410	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,839.91000		2.83991		3,121.54000	3.12154	2,839.910	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,108.17000		6.10817		5,739.67000	5.73967	6,108.170	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,874.54000		2.87454		3,158.37000	3.15837	2,874.540	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,050.29000		6.05029		5,683.99000	5.68399	6,050.290	14.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.19904		121.98061		8.12349	122.64165		14.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,155.89000		12.15589		11,675.63000	11.67563	12,155.890	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,912.99000		1.91299		2,093.77000	2.09377	1,912.990	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,935.17000		1.93517		2,117.46000	2.11746	1,935.170	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,080.33000		12.08033		11,601.58000	11.60158	12,080.330	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,005.06000		12.00506		11,527.83000	11.52783	12,005.060	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,957.53000		1.95753		2,141.34000	2.14134	1,957.530	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,966.67000		2.96667		0.00000	0.00000	2,966.670	14.27	47,777,961.00	5,799	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,284.75000		9.28475		0.00000	0.00000	9,284.750	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,905.12000		6.90512		0.00000	0.00000	6,905.120	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,322.19000		4.32219		0.00000	0.00000	4,322.190	14.67	47,778,540.90	5,799	1,933.00
R186	On 07/08/2014	Bond Future			8.28631		118.39038		8.20821	119.05888		14.33	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,297.04000		6.29704		6,665.18000	6.66518	6,297.040	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,265.59000		6.26559		5,965.23000	5.96523	6,265.590	14.35	0.00	0	0.00

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	6,339.72000		6.33972	6,709.29000	6.70929	6,339.720	14.36	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	6,223.09000		6.22309	5,924.16000	5.92416	6,223.090	14.36	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	6,382.53000		6.38253	6,753.54000	6.75354	6,382.530	14.36	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	6,180.80000		6.18080	5,883.31000	5.88331	6,180.800	14.36	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R197	On 07/11/2013	Bond Future			278.09470		278.09470	278.08734	278.08734			0.00	0	2,049.00	
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Put	1,895.30000		1.89530	1,902.66000	1.90266	1,895.300		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Put	1,905.30000		1.90530	1,912.66000	1.91266	1,905.300		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Put	1,915.30000		1.91530	1,922.66000	1.92266	1,915.300		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			5.26339		107.13391	5.20790	107.19453		1.88	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	82.27000		0.08227	98.86000	0.09886	82.270	1.84	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	601.14000		0.60114	557.11000	0.55711	601.140	1.84	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	84.79000		0.08479	101.72000	0.10172	84.790	1.84	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	592.66000		0.59266	548.97000	0.54897	592.660	1.84	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	87.35000		0.08735	104.63000	0.10463	87.350	1.85	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	584.22000		0.58422	540.88000	0.54088	584.220	1.85	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			5.25081		104.13427	5.17851	104.19566		1.58	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	394.93000		0.39493	427.77000	0.42777	394.930	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	404.10000		0.40410	375.55000	0.37555	404.100	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	399.39000		0.39939	432.44000	0.43244	399.390	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	400.07000		0.40007	371.73000	0.37173	400.070	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	403.88000		0.40388	437.14000	0.43714	403.880	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	396.07000		0.39607	367.94000	0.36794	396.070	1.60	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			5.15733		105.54876	5.05143	105.61271		1.26	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	297.94000		0.29794	325.54000	0.32554	297.940	1.25	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	550.37000		0.55037	514.02000	0.51402	550.370	1.25	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	300.38000		0.30038	328.13000	0.32813	300.380	1.25	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	546.75000		0.54675	510.55000	0.51055	546.750	1.25	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	302.83000		0.30283	330.73000	0.33073	302.830	1.25	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	543.14000		0.54314	507.09000	0.50709	543.140	1.25	0.00	0	0.00	
R201	On 07/08/2014	Bond Future			4.78915		102.61128	4.61434	102.67460		0.86	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Call	443.24000		0.44324	481.68000	0.48168	443.240	0.91	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Put	262.22000		0.26222	237.34000	0.23734	262.220	0.91	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Call	445.34000		0.44534	483.88000	0.48388	445.340	0.91	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Put	260.71000		0.26071	235.93000	0.23593	260.710	0.91	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Call	447.45000		0.44745	486.08000	0.48608	447.450	0.91	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Put	259.22000		0.25922	234.53000	0.23453	259.220	0.91	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			206.00447		206.00447	206.61208	206.61208			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	2,985.53000		2.98553	2,377.92000	2.37792		2,985.530		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	2,995.53000		2.99553	2,387.92000	2.38792		2,995.530		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	3,005.53000		3.00553	2,397.92000	2.39792		3,005.530		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			6.86923		105.89842	6.81363	106.08880			5.34	0.00	0	19,958.00
R203	On 07/11/2013	Bond Future	5.71	Call	10.49000		0.01049	15.09000	0.01509		10.490		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,069.27000		4.06927	3,883.49000	3.88349		4,069.270		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	41.53000		0.04153	55.70000	0.05570		41.530		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,102.54000		3.10254	2,926.33000	2.92633		3,102.540		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	43.42000		0.04342	58.10000	0.05810		43.420		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,069.00000		3.06900	2,893.30000	2.89330		3,069.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	45.39000		0.04539	60.59000	0.06059		45.390		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,035.56000		3.03556	2,860.38000	2.86038		3,035.560		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,668.90000		103.66890	103,859.28000	103.85928		103,668.900		5.53	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		5.53	0	0.00
R203	On 06/02/2014	Bond Future			7.00051		107.29042	6.94034	107.48325				4.92	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	219.98000		0.21998	251.34000	0.25134		219.980		4.80	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,650.79000		3.65079	3,489.32000	3.48932		3,650.790		4.80	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	322.36000		0.32236	364.19000	0.36419		322.360		4.82	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,122.47000		3.12247	2,971.47000	2.97147		3,122.470		4.82	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	328.64000		0.32864	371.07000	0.37107		328.640		4.82	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,095.68000		3.09568	2,945.28000	2.94528		3,095.680		4.82	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	335.01000		0.33501	378.04000	0.37804		335.010		4.82	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,068.99000		3.06899	2,919.19000	2.91919		3,068.990		4.82	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,023.49000		1.02349	1,115.66000	1.11566		1,023.490		4.90	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,538.88000		1.53888	1,438.22000	1.43822		1,538.880		4.90	0	0.00
R203	On 08/05/2014	Bond Future			7.12918		104.58644	7.06323	104.78365				4.82	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,530.92000		4.53092	4,365.13000	4.36513		4,530.920		4.70	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	276.85000		0.27685	308.27000	0.30827		276.850		4.70	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	281.11000		0.28111	312.91000	0.31291		281.110		4.70	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,503.80000		4.50380	4,338.39000	4.33839		4,503.800		4.70	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,476.73000		4.47673	4,311.70000	4.31170		4,476.730		4.70	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	285.42000		0.28542	317.60000	0.31760		285.420		4.70	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,176.04000		1.17604	1,264.31000	1.26431		1,176.040		4.80	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,044.25000		2.04425	1,935.31000	1.93531		2,044.250		4.80	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,021.49000		2.02149	2,142.71000	2.14271		2,021.490		4.88	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,216.47000		1.21647	1,140.48000	1.14048		1,216.470		4.88	0	0.00
R203	On 07/08/2014	Bond Future			7.26188		106.04515	7.19040	106.24358				4.57	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,256.25000		1.25625	1,340.95000	1.34095		1,256.250		4.52	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,434.27000		2.43427	2,320.54000	2.32054		2,434.270		4.52	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,834.03000		1.83403	1,940.88000	1.94088		1,834.030		4.58	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,756.10000		1.75610	1,664.52000	1.66452		1,756.100		4.58	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,848.65000		1.84865	1,955.99000	1.95599		1,848.650		4.58	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,743.02000		1.74302	1,651.93000	1.65193		1,743.020		4.58	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,863.33000		1.86333	1,971.16000	1.97116		1,863.330		4.58	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,730.02000		1.73002	1,639.42000	1.63942		1,730.020		4.58	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.97581		97.76850	8.91598	98.32950				0.00	0	1,650.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 07/11/2013	Bond Future	9.41	Call	3,917.33000		3.91733		4,478.33000	4.47833	3,917.330		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	4,004.47000		4.00447		4,565.47000	4.56547	4,004.470		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	4,091.47000		4.09147		4,652.47000	4.65247	4,091.470		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.06900		94.79687		9.00730	95.36524			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,695.86000		2.69586		3,264.23000	3.26423	2,695.860		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,783.29000		2.78329		3,351.66000	3.35166	2,783.290		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,870.58000		2.87058		3,438.95000	3.43895	2,870.580		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.16260		96.08475		9.09880	96.66242			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,839.05000		1.83905		2,416.72000	2.41672	1,839.050		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,926.25000		1.92625		2,503.92000	2.50392	1,926.250		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,013.31000		2.01331		2,590.98000	2.59098	2,013.310		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.04623		107.16772		6.99083	107.40807		7.04	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	109.68000		0.10968		140.37000	0.14037	109.680	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,449.93000		3.44993		3,240.27000	3.24027	3,449.930	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	113.97000		0.11397		145.58000	0.14558	113.970	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,409.20000		3.40920		3,200.46000	3.20046	3,409.200	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	118.40000		0.11840		150.93000	0.15093	118.400	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,368.63000		3.36863		3,160.81000	3.16081	3,368.630	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	912.60000		0.91260		1,043.12000	1.04312	912.600	7.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,113.12000		1.11312		1,003.29000	1.00329	1,113.120	7.04	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.15462		104.54632		7.09573	104.78982		6.98	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	594.03000		0.59403		659.50000	0.65950	594.030	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,810.69000		3.81069		3,632.66000	3.63266	3,810.690	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	604.15000		0.60415		670.42000	0.67042	604.150	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,777.96000		3.77796		3,600.73000	3.60073	3,777.960	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	614.41000		0.61441		681.47000	0.68147	614.410	6.89	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,745.39000		3.74539		3,568.95000	3.56895	3,745.390	6.89	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.26478		105.96639		7.20155	106.21492		6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	582.23000		0.58223		636.06000	0.63606	582.230	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,529.71000		5.52971		5,335.01000	5.33501	5,529.710	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	589.84000		0.58984		644.19000	0.64419	589.840	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,495.77000		5.49577		5,301.59000	5.30159	5,495.770	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,461.91000		5.46191		5,268.27000	5.26827	5,461.910	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	597.52000		0.59752		652.41000	0.65241	597.520	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.37580		103.41266		7.30863	103.66311		6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,668.52000		2.66852		2,806.55000	2.80655	2,668.520	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,429.84000		2.42984		2,317.42000	2.31742	2,429.840	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,687.98000		2.68798		2,826.58000	2.82658	2,687.980	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,412.19000		2.41219		2,300.34000	2.30034	2,412.190	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,707.51000		2.70751		2,846.70000	2.84670	2,707.510	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,394.62000		2.39462		2,283.36000	2.28336	2,394.620	6.67	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.32952		101.96003		7.26409	102.28032		9.34	0.00	0	21,305.00
R207	On 07/11/2013	Bond Future	6.69	Call	269.34000		0.26934		336.37000	0.33637	269.340	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,454.65000		3.45465		3,201.39000	3.20139	3,454.650	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	277.53000		0.27753		346.03000	0.34603	277.530	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,412.08000		3.41208		3,160.29000	3.16029	3,412.080	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	285.92000		0.28592		355.90000	0.35590	285.920	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,369.75000		3.36975		3,119.44000	3.11944	3,369.750	9.23	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.43448		99.66107		7.36555	99.98562		9.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	799.00000		0.79900		891.10000	0.89110	799.000	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,619.66000		4.61966		4,387.21000	4.38721	4,619.660	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	811.06000		0.81106		904.14000	0.90414	811.060	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,582.52000		4.58252		4,351.05000	4.35105	4,582.520	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	823.25000		0.82325		917.32000	0.91732	823.250	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,545.55000		4.54555		4,315.07000	4.31507	4,545.550	9.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.54315		101.01486		7.47004	101.34545		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	751.75000		0.75175		824.35000	0.82435	751.750	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,095.02000		7.09502		6,837.03000	6.83703	7,095.020	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,055.18000		7.05518		6,797.83000	6.79783	7,055.180	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	760.57000		0.76057		833.81000	0.83381	760.570	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	769.47000		0.76947		843.35000	0.84335	769.470	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,015.44000		7.01544		6,758.73000	6.75873	7,015.440	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.65249		98.78319		7.57550	99.11694		9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,389.99000		3.38999		3,572.97000	3.57297	3,389.990	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,227.88000		3.22788		3,077.11000	3.07711	3,227.880	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,412.32000		3.41232		3,595.99000	3.59599	3,412.320	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,207.05000		3.20705		3,056.97000	3.05697	3,207.050	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,434.73000		3.43473		3,619.09000	3.61909	3,434.730	9.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,186.32000		3.18632		3,036.93000	3.03693	3,186.320	9.07	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.44157		96.91215		7.37628	97.27000		10.26	0.00	0	10,081.00
R208	On 07/11/2013	Bond Future	6.79	Call	237.06000		0.23706		302.79000	0.30279	237.060	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,882.92000		3.88292		3,590.80000	3.59080	3,882.920	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	245.04000		0.24504		312.40000	0.31240	245.040	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,833.67000		3.83367		3,543.18000	3.54318	3,833.670	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	253.24000		0.25324		322.24000	0.32224	253.240	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,784.69000		3.78469		3,495.84000	3.49584	3,784.690	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,504.34000		1.50434		1,722.71000	1.72271	1,504.340	10.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,185.46000		1.18546		1,045.98000	1.04598	1,185.460	10.35	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.53804		98.18598		7.46974	98.54858		9.93	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	790.43000		0.79043		887.99000	0.88799	790.430	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,134.34000		5.13434		4,869.30000	4.86930	5,134.340	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	803.27000		0.80327		901.97000	0.90197	803.270	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,091.27000		5.09127		4,827.37000	4.82737	5,091.270	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	816.27000		0.81627		916.11000	0.91611	816.270	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,048.40000		5.04840		4,785.64000	4.78564	5,048.400	9.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			7.63275		96.12290		7.56092	96.49201		9.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	680.34000		0.68034		753.42000	0.75342	680.340	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,879.09000		7.87909		7,583.06000	7.58306	7,879.090	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	689.36000		0.68936		763.17000	0.76317	689.360	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,832.10000		7.83210		7,536.80000	7.53680	7,832.100	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,785.22000		7.78522		7,490.67000	7.49067	7,785.220	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	698.47000		0.69847		773.03000	0.77303	698.470	9.66	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.72652		97.46354		7.65151	97.83637		9.53	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,594.62000		3.59462		3,801.66000	3.80166	3,594.620	9.54	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,280.48000		3.28048		3,114.69000	3.11469	3,280.480	9.54	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,620.64000		3.62064		3,828.54000	3.82854	3,620.640	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,257.13000		3.25713		3,092.20000	3.09220	3,257.130	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,646.75000		3.64675		3,855.50000	3.85550	3,646.750	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,233.91000		3.23391		3,069.83000	3.06983	3,233.910	9.55	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			8.79714		75.98779		8.73221	76.49726		21.94	0.00	0	19,372.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,707.79000		1.70779		1,964.35000	1.96435	1,707.790	21.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,870.05000		2.87005		2,617.14000	2.61714	2,870.050	21.90	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,204.13000		2.20413		2,500.57000	2.50057	2,204.130	21.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,259.89000		2.25989		2,046.86000	2.04686	2,259.890	21.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,242.54000		2.24254		2,541.76000	2.54176	2,242.540	21.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,220.22000		2.22022		2,009.97000	2.00997	2,220.220	21.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,281.32000		2.28132		2,583.32000	2.58332	2,281.320	21.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,181.04000		2.18104		1,973.57000	1.97357	2,181.040	21.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,319.35000		4.31935		4,726.13000	4.72613	4,319.350	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	910.46000		0.91046		807.77000	0.80777	910.460	22.25	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,133.76000		5.13376		5,566.57000	5.56657	5,133.760	22.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	649.15000		0.64915		572.49000	0.57249	649.150	22.35	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,699.89000		5.69989		6,147.17000	6.14717	5,699.890	22.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	512.25000		0.51225		450.06000	0.45006	512.250	22.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,870.96000		6.87096		7,340.89000	7.34089	6,870.960	22.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	310.20000		0.31020		270.66000	0.27066	310.200	22.53	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.88172		76.98663		8.81491	77.50277		21.44	31,564,518.30	410	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,804.49000		2.80449		3,040.93000	3.04093	2,804.490	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,503.82000		5.50382		5,224.12000	5.22412	5,503.820	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,835.33000		2.83533		3,073.41000	3.07341	2,835.330	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,453.53000		5.45353		5,175.47000	5.17547	5,453.530	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,866.37000		2.86637		3,106.09000	3.10609	2,866.370	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,403.58000		5.40358		5,127.16000	5.12716	5,403.580	21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.96426		74.88722		8.89534	75.41169		21.66	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,872.14000		1.87214		2,025.44000	2.02544	1,872.140	21.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,196.98000		11.19698		10,825.81000	10.82581	11,196.980	21.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,892.53000		1.89253		2,047.02000	2.04702	1,892.530	21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,126.71000		11.12671		10,756.73000	10.75673	11,126.710	21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,913.06000		1.91306		2,068.76000	2.06876	1,913.060	21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,056.72000		11.05672		10,687.95000	10.68795	11,056.720	21.32	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.04502		75.93182		8.97426	76.46246		21.26	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,953.70000		5.95370		6,252.57000	6.25257	5,953.700	21.29	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,991.15000		5.99115		5,759.38000	5.75938	5,991.150	21.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.05	Call	5,989.73000		5.98973		6,289.65000	6.28965	5,989.730	21.29	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,952.60000		5.95260		5,721.88000	5.72188	5,952.600	21.29	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,025.86000		6.02586		6,326.82000	6.32682	6,025.860	21.30	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,914.27000		5.91427		5,684.59000	5.68459	5,914.270	21.30	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			157.79192		157.79192		157.69021	157.69021			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	2,198.08000		2.19808		2,299.79000	2.29979	2,198.080		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,208.08000		2.20808		2,309.79000	2.30979	2,208.080		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,218.08000		2.21808		2,319.79000	2.31979	2,218.080		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			128.04138		128.04138		128.04268	128.04268			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	1,948.62000		1.94862		1,947.32000	1.94732	1,948.620		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	1,958.62000		1.95862		1,957.32000	1.95732	1,958.620		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	1,968.62000		1.96862		1,967.32000	1.96732	1,968.620		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.37577		130.37577		130.37261	130.37261			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,614.23000		2.61423		2,617.39000	2.61739	2,614.230		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,624.23000		2.62423		2,627.39000	2.62739	2,624.230		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,634.23000		2.63423		2,637.39000	2.63739	2,634.230		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			8.62014		86.96430		8.55522	87.48324		19.13	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,115.72000		2.11572		2,409.65000	2.40965	2,115.720	19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,356.08000		2.35608		2,131.07000	2.13107	2,356.080	19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,154.18000		2.15418		2,451.04000	2.45104	2,154.180	19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,314.68000		2.31468		2,092.60000	2.09260	2,314.680	19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,193.05000		2.19305		2,492.81000	2.49281	2,193.050	19.20	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,273.81000		2.27381		2,054.63000	2.05463	2,273.810	19.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.71187		88.10740		8.64493	88.63312		19.69	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,741.36000		2.74136		2,970.57000	2.97057	2,741.360	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,134.71000		6.13471		5,838.20000	5.83820	6,134.710	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,771.42000		2.77142		3,002.23000	3.00223	2,771.420	19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,082.09000		6.08209		5,787.18000	5.78718	6,082.090	19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,801.67000		2.80167		3,034.10000	3.03410	2,801.670	19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,029.77000		6.02977		5,736.48000	5.73648	6,029.770	19.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.79782		85.76560		8.72866	86.29993		19.63	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,929.50000		1.92950	2,084.21000	2.08421	1,929.500		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,556.07000		11.55607	11,176.45000	11.17645	11,556.070		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,485.96000		11.48596	11,107.49000	11.10749	11,485.960		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,949.09000		1.94909	2,104.95000	2.10495	1,949.090		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,968.82000		1.96882	2,125.83000	2.12583	1,968.820		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,416.11000		11.41611	11,038.79000	11.03879	11,416.110		19.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.88319		86.96182	8.81207	87.50228			19.37	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,092.39000		6.09239	6,391.19000	6.39119	6,092.390		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,420.00000		6.42000	6,178.34000	6.17834	6,420.000		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,129.03000		6.12903	6,428.88000	6.42888	6,129.030		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,380.63000		6.38063	6,140.02000	6.14002	6,380.630		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,165.78000		6.16578	6,466.66000	6.46666	6,165.780		19.44	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,341.46000		6.34146	6,101.88000	6.10188	6,341.460		19.44	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.97368		76.23768	8.91889	76.67785			22.68	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	100.35000		0.10035	129.00000	0.12900	100.350		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,654.91000		10.65491	10,243.39000	10.24339	10,654.910		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	104.15000		0.10415	133.67000	0.13367	104.150		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,559.56000		10.55956	10,148.91000	10.14891	10,559.560		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	108.08000		0.10808	138.48000	0.13848	108.080		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,464.54000		10.46454	10,054.77000	10.05477	10,464.540		22.23	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.06189		77.23979	9.00545	77.68572			23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,061.92000		4.06192	4,308.17000	4.30817	4,061.920		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,630.70000		4.63070	4,431.02000	4.43102	4,630.700		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,098.68000		4.09868	4,346.22000	4.34622	4,098.680		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,587.90000		4.58790	4,389.51000	4.38951	4,587.900		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,136.16000		4.13616	4,384.99000	4.38499	4,136.160		23.37	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,545.97000		4.54597	4,348.87000	4.34887	4,545.970		23.37	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.01947		98.89863	8.96466	99.46523				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	13,622.53000		13.62253	13,055.93000	13.05593	13,622.530			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,493.20000		13.49320	12,926.60000	12.92660	13,493.200			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,364.13000		13.36413	12,797.53000	12.79753	13,364.130			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.10958		100.19863	9.05304	100.77266				0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	375.93000	0.37593	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	198.10000		0.19810	0.00000	0.00000	198.100			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	477.20000	0.47720	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	96.83000		0.09683	0.00000	0.00000	96.830			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	4.25000		0.00425	578.28000	0.57828	4.250			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,045.99000		20,045.99000	19,837.44000	19,837.44000	19,837.44000			0.00	0	0.00
Total for Derivatives :													887,399,051.75	77,052	2 056 867.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
i-Bonds													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01445			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.71000	108.40295		6.71000	108.38351			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14274			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.13500	105.18496		8.13500	105.16180			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.69218			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.80750			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.00000	100.15313		9.00000	100.12917			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.06000	101.55329		7.06000	101.53383			0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond		6.36500	101.63513		6.36500	101.61788			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.13068			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.46000	109.76204		8.46000	109.73732			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.87000	133.56998		0.87000	133.52074			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.28000	130.86177		2.28000	262.25751			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.68000			0.00	20,000,000	5,000,000.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56482			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.81803			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25273			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.26413			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.27160			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.32000	106.19550		7.32000	106.17441			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.17340			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.96500	102.46659		6.96500	102.44721			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85369			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99407			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.79900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.85044			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.83656			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.11566			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.17242			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.12984			0.00	0	10,000,000.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.14813			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68187			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.69118			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.32000	132.16019		5.32000	132.09578			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.95000	123.52794		2.95000	123.47536			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.82000	114.73412		2.82000	114.68579			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.47000	98.51391		4.47000	98.46812			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.87500	104.70319		5.87500	100.61786			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.76000	114.49560		10.76000	114.46299			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.44977			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02316			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.02546			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02689			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.12000	109.73974		4.12000	109.68968			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	38.81065		100.00000	38.71559			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.02000	163.64305		2.02000	163.57766			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.41296		2.76000	153.34860			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.05000	165.69593		2.05000	165.62957			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.22000	162.51157		2.22000	162.44576			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.75625	72.38574		7.75625	72.36101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond		7.75625	72.38574		7.75625	72.36101			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.47000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.15180			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.58000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.43000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.19000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.52750			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37374			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.37000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.50500	105.03503		6.50500	105.01667			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.25000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.09000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.62000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.54000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06838			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.85000	112.59033		6.85000	112.56938			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47400			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.87000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.71000	93.45469		2.71000	99.33435			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75500	98.17222		2.75500	143.35672			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.82000	110.74450		2.82000	187.92824			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	83.90000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.19000	91.54965		9.19000	91.70700			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	91.57000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.58087			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.37000	110.43071		9.37000	111.36262			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	9.31500	111.67260		9.31500	111.80085			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.51000	90.42940		8.51000	90.40869			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.41000	109.73034		9.41000	111.04549			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	92.69000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.06000	107.10703		8.06000	107.08366			112,840,000.00	14,000	400,000.00
ABS5	On 01/05/2015	Spot Bond	6.66000	105.88778		6.66000	105.86893			153,180,000.00	23,000	5,400,000.00
ABS6	On 01/06/2020	Spot Bond	8.55500	100.96162		8.55500	100.93851			94,105,000.00	11,000	300,000.00
ABS7	On 11/09/2026	Spot Bond	9.57000	94.85374		9.57000	94.82924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.31000	104.94190		7.31000	104.92109			0.00	0	17,000,000.00
ABS11	On 11/06/2014	Spot Bond		1.57000	128.09218		1.57000	128.04256			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.09000	132.87957		2.09000	266.30270			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.81000	122.40679		0.81000	125.09104			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.02500	122.44528		2.02500	124.85494			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.49125		100.00000	29.41981			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.01000	104.89001		11.01000	104.85896			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.04931			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.31904		100.00000	2.31337			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07772			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.48012			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.82258		100.00000	13.78873			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02089			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.00674		11.00000	58.98988			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.84645		100.00000	8.82479			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77685			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.01841			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.23159			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25611			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22065			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22804			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.23129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.31782			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.31782			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32602			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21475			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32602			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.30962			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.88572			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.21053			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.20744			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02578			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.20744			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.22365			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.23083			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.23377			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.22787			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.19258			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21476			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.01000	104.99980		9.01000	104.97410			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.19711			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24500	102.06855		7.24500	102.04877			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.15569			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.35637			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.10181			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.21237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.23592			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.65547			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.65823			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.22060			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.77722			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.77722			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.21237			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66329			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21317			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21140			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.34877			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.56539			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.34887			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.88602			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.04394			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.30613			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.83358			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.09926			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.22151			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.18579			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.18251			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21694			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.90925			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19324			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19800			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21635			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20596			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19413			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19741			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.33128		10.23000	100.30363			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20051			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19562			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.27419			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.08974			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.18444			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.07500	105.93661		9.07500	105.91093			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21539			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.53649		1.75000	108.61576			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19711			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19753			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21021			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21750			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20290			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21605			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.20874			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22480			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.56569			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21897			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.21605			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21014			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22259			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22643			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19547			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19993			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22741			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22422			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24082			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21167			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23849			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23937			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24082			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.58461			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.22918			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.22918			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.52038			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.32078			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19705			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.19499			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.10624			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.70758			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20056			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.20144			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.21021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19734			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15252			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25889			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.30913			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.13157	100.00000	6.11671				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.72172			0.00	10,000,000	5,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80438			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85939			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.37232			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.52588			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.73053			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.33033			0.00	8,000,000	4,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	7.69500	100.42482	7.69500	100.40328				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.76086			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.07660			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.04500	102.72037	8.04500	102.69798				72,405,000.00	9,000	400,000.00
AIR02	On 30/04/2023	Spot Bond	9.01000	121.82095	9.01000	121.79162				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.24583	100.00000	46.13380				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.93000	109.35319	6.93000	109.33262				0.00	0	13,580,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	46.39726	100.00000	46.28487				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.48488	100.00000	16.44840				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00500	150.67316	3.00500	150.60895				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.82000	100.89795	4.82000	127.26403				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.31270			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.33622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.35071			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.32690			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.06645			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.54500	105.04539		8.54500	105.02124			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.34294			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.25105			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	81.34557		100.00000	81.16757			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.06839			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.03500	108.50883		7.03500	108.48833			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97973			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98188			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.94500	101.69615		6.94500	101.67718			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.51000	104.76363		8.51000	104.73978			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.04522			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.79282	103.52895		10.79282	102.30178			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.77800	101.16457		10.77800	100.77097			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.82409	101.04443		10.82409	100.69443			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02562			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.85817	101.04878		10.85817	100.61216			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.67097	100.42403		11.67097	100.39225			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02633			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02633			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02639			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.04282	99.98473		11.04282	99.98126			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.97494	102.21740		10.97494	100.69955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		10.77800	101.16457		10.77800	100.77097			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.91113	101.51274		10.91113	100.89489			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.10886	95.04318		10.10886	100.43803			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02483			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.02564			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.02564			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02420			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.51444	100.04280		10.51444	100.02011			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.28500	99.47058		11.28500	99.44049			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05380			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	68.51826		10.22500	96.88870			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53205			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02237			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.31593		12.22500	100.02493			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.02525			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.94500	63.92049		10.94500	99.73523			109,450,000,000.00	10,000,000	5,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02446			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02512			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02512			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04376			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02415			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01827			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		100.00000	1.74951		100.00000	1.74181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	100.00000		44.83793	100.00000	44.64075				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	100.00000		1.74951	100.00000	1.74181				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	100.00000		1.74951	100.00000	1.74181				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.79282		103.42621	13.79282	102.26744				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.05249		100.86004	15.05249	100.81987				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.93558		100.83414	13.93558	100.53231				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.03355				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.03355				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.03355				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.03484				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.53619	100.00000	10.51620				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.78088	100.00000	18.73539				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.09272	100.00000	17.05130				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.55105	100.00000	10.52550				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.55105	100.00000	10.52550				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.75673	100.00000	12.72583				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.05349	100.00000	11.02672				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		73.05693	100.00000	72.91833				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.18718				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.02652				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.02719				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000		105.35389	1.99000	169.67174				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0205		On 28/04/2028	Spot Bond	7.93000	97.65182		7.93000	144.55098			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	7.93000	98.95737		7.93000	144.83314			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.31500	102.07037		8.31500	102.04765			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.21348			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.83083			0.00	0	0.00
BD311A		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.05099			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.43043			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.20267			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	58.50666		100.00000	58.36492			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	7.63500	98.16937		7.63500	98.14905			0.00	0	53,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.29085			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28941			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31848			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41536			0.00	0	14,000,000.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51222			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78308			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	10.25382		100.00000	10.22898			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.09036			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.15042			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17616			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.18474			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28765			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42478			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	6.42075		100.00000	6.40519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.42075	100.00000	6.40519				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.25860				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.28093				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.28702				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.11000		102.44827	8.11000	102.42577				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.30527				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.33757				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.73157	100.00000	5.71754				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.73157	100.00000	5.71754				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.19000		104.80665	6.19000	104.78929				0.00	0	5,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.20129				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.71010				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.12645				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.64507				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.64061				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.75733				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.63559				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.67205				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.73827				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.01301				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.46530				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.21486				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		12.99480	100.00000	12.96331				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.76500		111.80398	6.76500	111.78376				40,590,000.00	6,000	500,000.00
CBL08	On 02/11/2016	Spot Bond	9.16000		118.85698	9.16000	118.82806				0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.79515			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.88004			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.86000		108.01649		8.86000	107.99104			35,440,000.00	4,000	7,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.85500		102.53412		10.85500	102.50418			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.60751			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.10500		103.66623		11.10500	103.63579			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.08282			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.05000		104.67797		9.05000	104.65280			153,850,000.00	17,000	400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.02527			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.54500		99.14352		11.54500	99.11329			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.13913			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.39329			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.01919			0.00	0	15,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.83500		97.05821		9.83500	97.03290			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.76000		120.82483		9.76000	120.79338			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.61000		116.73911		9.61000	116.70918			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.01000		115.67928		9.01000	115.65113			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.62610			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.41000		101.48319		11.41000	101.45209			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.08499			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.10035			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.55632			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.94231			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.57331			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.69045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.43940			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.42356			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.50725			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27433			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.42092			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.42092			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01421			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	66.66059		100.00000	66.49910			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	66.66059		100.00000	66.49910			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	66.66059		100.00000	66.49910			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.22067			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	66.66059		100.00000	66.49910			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.67150			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37394			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.52381		10.11000	102.49634			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37394			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89464			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.29130			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.29840		2.76000	112.30636			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	109.28998		3.14000	112.18370			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.71720		8.25000	100.69471			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	100.37394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37394			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	117.15695		3.10000	111.79270			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.11449		2.40000	111.75433			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.31918			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.30097			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.41518			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.43511			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.91000	105.52516		7.91000	105.50280			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.82721			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.82992			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35736			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.36694			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.96000	105.71250		7.96000	105.68996			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.96000	105.71250		7.96000	105.68996			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
CLN225	On 09/12/2016	Spot Bond		8.01000	104.55895		8.01000	104.53652			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22660			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25202			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.34380			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.34380			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	61.00108		100.17539	60.85145			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40419			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.87364			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.65371			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69952			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.97314	9.35000	100.94806			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.97314	9.35000	100.94806			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.65365			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.65560			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	101.10804			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26305			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.08573			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01812			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01812			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01812			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01812			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01812			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02059			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02453			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02453			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02453			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02453			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02453			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02521			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.87500	103.46478	8.87500	103.43997			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26708			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.74575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.24883			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.24883			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.18993			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26067			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.02267			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30490			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20729			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20582			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21035			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.73368			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.80023			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.80005			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20976			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.47550			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42158			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.14319			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.06594			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.19997			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23354			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23354			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23354			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23354			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.95792			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.61687			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04017			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03882			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02068			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03882			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84818			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24346			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02072			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02072			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02158			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	101.99038			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
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	101.02308			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.47000	97.03431		10.47000	98.22689			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.99000	94.88285		10.99000	94.93746			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02052			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.24431			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.99727			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34664			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.34094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.84641		8.80500	103.67170			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21167			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36163			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	100.22247			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22684			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.24373			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22918			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32754			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32754			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32754			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25624			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.13447			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.21219			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02052			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
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	100.58610			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27938			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28634			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02066			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33063			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.71245		7.01000	37.32644			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	146.27036			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.31500	102.07037		8.31500	129.96811			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.93000	32.89448		7.93000	144.55098			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.93000	33.28884		7.93000	144.83314			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.65992			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.53731			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.82414			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.82414			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22953			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.21298			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21628			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21605			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34664			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19441			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.46000	109.37413		8.46000	105.79627			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.51000	104.76279		8.51000	104.73894			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.74500	119.12450		9.74500	119.09355			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.91000	109.10165		7.91000	109.07853			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.33500	107.91524		9.33500	107.88804			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.78000	95.88986		9.78000	95.86484			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.66000	96.61455		10.66000	96.58715			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.66000	94.24279		10.66000	94.21605			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.60982			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.64191			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53613			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.02986			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.07963			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.19500	91.74677		12.19500	94.45930			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.33323		100.00000	11.29746			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.04653			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.78500	98.14562		7.78500	96.91312			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.92932			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.13612			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.42621			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.94965			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.94693			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95216			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.69000	124.67283		6.69000	124.65042			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.98500	108.60421		7.98500	108.58110			645,020,315.00	80,779	56,803,229.00
DV23	On 27/02/2023	Spot Bond		8.45000	110.88111		8.45000	110.85618			67,827,059,950.00	8,026,871	109,190,308.00
E170	On 01/08/2020	Spot Bond		7.64000	132.99037		7.64000	132.96327			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.85629			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70474			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.76368			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.80257			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.40773			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82021		0.10000	130.63757			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	114.24191		2.18500	114.12686			0.00	0	54,500,000.00
EL29	On 19/11/2029	Spot Bond		2.23500	101.09933		2.23500	101.05838			0.00	0	54,500,000.00
EL30	On 29/07/2030	Spot Bond		2.27500	102.38474		2.27500	100.78432			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.23500	108.46328		9.23500	108.43668			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.08500	109.31596		9.08500	109.28913			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.71000	106.32479		9.71000	106.29741			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31500	94.77481		10.31500	98.06960			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.77120			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.88123			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.58553			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.63858			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.29071			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.90559		100.00000	53.77357			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	88.03828		100.00000	87.82816			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	91.90440		100.00000	91.67970			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	86.00229		100.00000	85.80549			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	81.97356		100.00000	81.79953			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.77539		3.00000	128.72058			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.87000	106.40681		10.87000	106.37621			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.92298			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.46546			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.83920			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.46500	83.79271		9.46500	96.89068			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89984			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82396			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.80364			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.89033			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.75969			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.78313			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.73996			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.77470			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.73300			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.76196			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.35000	103.17418		6.35000	103.15647			0.00	0	2,016,000.00
ES18	On 20/04/2018	Spot Bond		7.25500	111.77682		7.25500	111.75505			748,223,262,165.00	103,132,083	278,980,939.00
ES23	On 25/01/2023	Spot Bond		8.07500	114.28504		8.07500	114.26046			461,470,100.00	57,148	238,798,060.00
ES26	On 02/04/2026	Spot Bond		8.53500	94.79756		8.53500	94.77591			1,174,048,995.00	137,557	44,485,207.00
ES33	On 15/09/2033	Spot Bond		9.38000	83.52053		9.31500	84.00680			12,839,053,220.00	1,368,769	910,632,839.00
ES42	On 25/04/2042	Spot Bond		9.60000	92.34572		9.60000	93.00966			0.00	0	125,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.67042			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.39055			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02176			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88278			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.55911			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30270			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.87277		100.00000	11.84400			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.55397		100.00000	11.52598			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.84236			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.87991			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.95487			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.02964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB03		On 15/09/2014	Spot Bond	6.81000	102.40456		6.81000	102.38561			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	8.94500	100.54537		8.94500	100.52133			24,867,100,000.00	2,780,000	1,390,000.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.33691			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33684			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.33561			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.65429			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.74500	108.25383		10.74500	108.22288			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.56447			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.12500	123.15577		2.12500	123.93209			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.12000	132.55847		2.12000	265.65897			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	100.00000	0.02455		100.00000	0.02441			16,000,000,000,000.00	160,000,000	80,000,000.00
FRBI28		On 31/03/2028	Spot Bond	2.73500	98.40767		2.73500	143.70062			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.71000	112.54486		2.71000	190.98392			0.00	0	7,750,000.00
FRBN04		On 15/09/2015	Spot Bond	7.12000	112.06805		7.12000	112.04639			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.06900	57.36467		8.06900	56.65107			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49900	36.61685		9.49900	35.71198			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.38325		9.73000	34.45510			0.00	0	0.00
FRC01U		On 30/09/2013	Spot Bond	100.00000	81.09622		100.00000	81.09621			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.22238			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.06633			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	106.22278			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.56926			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03527			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03527			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.70760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01682			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25919			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.39129			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22073			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24500			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.96502			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38524			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24082			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29586			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32035			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22831			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.07240			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35447			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23645			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.19970		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28027			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33528			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25303			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27042			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31834			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29500			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33241			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31748			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30740			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27477			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26956			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33987			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33557			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32380			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34045			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28779			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.13709		100.09221	12.10734			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21225			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.18886			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25774			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29147			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94784			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40993			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.23899			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24198			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21861			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22334			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30019			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.32901			0.00	0	0.00
FRC159		On 30/09/2013	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
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31254			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.21897			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	50.83183		13.22500	50.81366			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20495			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20524			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31537			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.21576			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.66500	87.38120		3.66500	90.36310			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.22626			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.22626			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.84839			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02052			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.41520			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98427			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.21167			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20611			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.26648			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.24577			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.76395			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.64915			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.42393			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.28577			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.52164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.23983			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.23842			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.47481			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.59102			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.20153			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29081			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.36500		119.10002		3.36500	113.11124			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.24312			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.24578			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34500		109.10188		3.34500	113.27699			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.15000		98.90025		1.15000	118.76215			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.36500		106.14581		3.36500	113.11124			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.13000		104.33731		2.13000	119.94293			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.20000		103.32003		2.20000	123.35457			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46860			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.79373			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.43239			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.44044			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20881			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.24138			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	107.58567			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.28505			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27386			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23005			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22976			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	105.33869			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	94.15679			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.83213			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.07823	100.00000	8.05844				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	9.56274	100.00000	9.53256				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.27000	138.20064	4.27000	138.13688				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.84624				0.00	2,000,000	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.77212				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.90320				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.17818				0.00	34,000,000	34,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.70458				0.00	17,000,000	17,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.09185				0.00	300,000	300,000.00
FRJ20	On 20/09/2020	Spot Bond	100.00000	6.48733	100.00000	6.45454				60,000,000,000.00	600,000	600,000.00
FRS36	On 07/12/2023	Spot Bond	2.63000	127.24128	2.63000	254.99935				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.13000	132.45165	2.13000	265.44482				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.85000	125.02787	2.85000	250.56204				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.49500	102.37589	2.49500	120.58444				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.20355				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.02500	121.08566	2.02500	121.03729				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.47087				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.62014				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.08379				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.14742				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.91000	90.63498	2.91000	90.59662				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		13.24269		104.97509	13.20882			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.21121		101.07593	17.16864			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.61079		100.44759	9.58716			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.28532			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.68663		100.76967	15.64795			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	100.97918			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.54000		100.03563		2.54000	99.99425			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	100.27167			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.01388			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.38000		96.58708		2.38000	102.66473			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.17634			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.41000		96.29748		2.41000	102.35683			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.72023			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.33000		130.32168		2.33000	330.94725			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11121			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06338			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.99747			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.94597			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.66564			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.58153			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.80089			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.80000		103.09045		5.80000	103.07417			0.00	0	13,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.07000		104.09685		6.07000	104.07965			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.06000	102.83648	7.06000	102.81677				706,000,000,000.00	100,000,000	100,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.48000	103.82831	7.48000	103.80725				224,400,000,000.00	30,000,000	30,000,000.00
FRX18	On 14/04/2018	Spot Bond	7.60500	115.82637	7.60500	115.80275				323,668,800,000.00	42,560,000	14,390,000.00
FRX19	On 15/11/2019	Spot Bond	8.15000	107.44024	8.15000	107.41693				252,650,000.00	31,000	500,000.00
FRX20	On 01/10/2020	Spot Bond	8.75000	104.33134	8.75000	95.89266				79,625,000,000.00	9,100,000	9,100,000.00
FRX23	On 28/02/2023	Spot Bond	9.13000	92.08127	9.13000	92.05856				2,282,500,000,000.00	250,000,000	250,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.24000	113.71359	9.24000	113.68553				73,920,000,000.00	8,000,000	8,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.00500	96.94097	10.00500	96.91525				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.30500	82.30466	10.30500	82.28206				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.16701				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.17617				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.18363				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.18661				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.19400				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.20586				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.21474				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.25319				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	102.00778				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.83760				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.86000	101.62931	8.86000	101.60524				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.92515				0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.60675				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.85429			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.78143			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.56286			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.47706			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.34683			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.75530			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16072			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.18844			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.24201			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.30846			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.40074			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	100.40428			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.74965			0.00	0	1,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.41641			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46447			0.00	40,000,000	10,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.78098			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.36411			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06305			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.15594			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.33954			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.32762			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.08361			0.00	8,000,000	4,000,000.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01137			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.87945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.18364				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.18364				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	101.52953				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.38400				0.00	6,000,000	3,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.49969		103.57311	7.49969	100.72395				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.24753				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.45471				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.85291		103.63404	7.85291	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.33005				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.54560				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.30381		103.71714	8.30381	108.65492				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.62272				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.65666				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	101.75731				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	102.16059				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.45695				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.61892				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.68273				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.78000		111.93371	7.78000	111.91049				140,040,000.00	18,000	29,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		134.93518	1.90000	270.42372				0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		138.10423	1.88000	270.86198				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.27000		101.37696	9.27000	101.35199				55,620,000.00	6,000	13,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.26500		101.42056	9.26500	101.39560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000	30.43243	100.00000	30.29714				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.77000	109.19955	1.77000	109.15668				853,140,000,000.00	482,000,000	1,108,203,318.00
I2038	On 31/01/2038	Spot Bond	2.31000	105.56158	2.31000	105.51860				120,120,000,000.00	52,000,000	441,136,997.00
I2046	On 31/03/2046	Spot Bond	2.43000	101.80672	2.43000	101.76487				1,944,000,000,000.00	800,000,000	408,850,000.00
I2050	On 31/12/2050	Spot Bond	2.41000	109.25633	2.41000	109.21155				0.00	0	79,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	91.55000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.01000	105.07751	7.01000	105.05752				0.00	0	2,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.54668				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.46491				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.35683				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60820				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.77000	101.29378	6.77000	101.27555				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.51000	104.84499	7.51000	104.82365				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.21000	106.98939	8.21000	106.96562				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.70000	104.72259	6.70000	104.70374				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.22155				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.73631				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.12000	110.08283	4.12000	110.03269				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.33000	103.39711	7.33000	103.37688				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.95986				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.02192				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.97000	105.42711	0.97000	124.45332				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09500	105.45127	2.09500	124.20813				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.98379				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.83283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		7.88000	103.29915		7.88000	103.27734			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42043			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.06474			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.80443			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.37500	100.67166		8.37500	100.64910			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.87000	93.85816		8.87000	93.83603			70,960,000.00	8,000	300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48453			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.96000	85.26462		7.96000	97.65351			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.92000	108.46590		8.92000	102.36869			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03740			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.07123			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.27000	106.01861		7.27000	101.15668			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.15500	106.60570		8.15500	101.17152			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00243		100.00000	0.00243			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.26515		5.00000	102.25135			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.26515		5.00000	102.25135			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.84903		5.00000	100.83551			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.26515		5.00000	102.25135			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.19713		4.00000	100.18616			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87498			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82306			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02342			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.27632		9.20000	107.24982			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01913			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.89989			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.62315		100.00000	7.60448			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.16088			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91655			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.80106			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.01000	100.26292		9.01000	100.23852			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.57088			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.73582			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31642			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.40890			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.23674		100.00000	4.22351			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.45000	99.08274		5.45000	98.99486			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.57232		5.45000	98.48535			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.25000	97.44214		5.25000	99.92813			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.35000	99.40263		5.35000	99.31581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.92958			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79885			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02171			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.79282	102.58078		10.79282	101.67838			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.79282	100.47703		10.79282	100.30217			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16877			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55238			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.16546			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	99.98252		6.50000	99.96505			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23354			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.01631			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65297			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65297			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76007			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86741			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19518			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.52217			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.32829			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.26285			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.25571			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35689			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.49721			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.66466			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.20416			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.39781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.18726			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.84319			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.42372			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.42799			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.18784			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16233			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.04074			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.04074			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.46149			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	88.63895	100.00000	100.00000	88.42989			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02420			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	91.25000	100.00000	100.00000	91.02244			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	88.59223	100.00000	100.00000	88.37772			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	86.90476	100.00000	100.00000	86.69834			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	78.83369	100.00000	100.00000	78.66379			0.00	0	25,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.56482			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	91.25000	100.00000	100.00000	91.02244			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40578			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.43771			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.45903			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.02000	106.48798		8.02000	106.46510			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.41500	101.34937		6.41500	101.33210			12,849,245,000.00	2,003,000	1,018,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47737			0.00	12,000,000	3,000,000.00
IPL6		On 28/09/2017	Spot Bond	8.46000	104.49734		8.46000	104.47342			118,440,000.00	14,000	600,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.89631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.82601			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17241			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.19000	106.62329		8.19000	106.59991			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.41431			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.53961			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.18500	97.30796		3.18500	114.61300			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91500	93.06328		3.91500	124.95572			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.97981			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.72343			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.69933			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.39715			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.07833			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.17945			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.77000	88.69934		3.77000	89.43394			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.77000	88.62539		3.77000	95.23327			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.44241			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.06266			0.00	0	15,000,000.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.65877			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31642			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.44500	113.74835		11.44500	113.71395			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.51012			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91500	92.07564		3.91500	124.95572			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.56142			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.50000	98.53015		5.50000	98.44245			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.97801			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.17746			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.18630			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.10762			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.95113			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26666			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.03114			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.98780			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77832			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.02680			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.70192			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.78241			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.52435			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49274			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.52596			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42630			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37390			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17742			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22140			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.89010			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88826			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	93.16456		100.00000	92.92929			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	84.71453		100.00000	84.52068			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	56.60289		100.00000	56.42617			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	65.22793		100.00000	65.10417			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.20721			0.00	20,000,000	5,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.08910		100.00000	43.98230			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.45900			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.86112		100.00000	14.82511			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.53988			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	59.32108		100.00000	59.13587			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.60669			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.40870			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.31000	148.27380		8.31000	141.53565			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.33377			0.00	0	29,000,000.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.52323			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		100.00000	8.90568		100.00000	8.83883		136,000,000,000,000.00	1,360,000,000	1,000,000,000.00	
LGL02	On 13/08/2017	Spot Bond		8.56000	98.14969		8.56000	98.12734			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.61000	68.41539		8.61000	96.39905			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.02000	107.69861		9.02000	101.90666			0.00	0	200,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.49717			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.26000	102.14637		11.26000	102.11581			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.54540			0.00	0	12,850,000.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.85161			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.85715			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.75637			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.40080			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.00025			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.48039			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.86116			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.90267			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32476			0.00	40,000,000	10,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50215			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.20542			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.38128			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01436			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42594			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32212			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35044			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.25586			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	95.02969		100.00000	94.78911			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	90.40556		100.00000	90.18771			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	64.96918		100.00000	64.81178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000	54.17061	100.00000	54.03794				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	42.28772	100.00000	42.18527				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	13.75496	100.00000	13.72127				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	33.58145	100.00000	33.49920				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.29500	107.39883	8.29500	107.37499				33,180,000.00	4,000	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.35428				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.30093				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.32758				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.89518				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.89435				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.89025				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.62226				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	101.70358				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.69500	102.29422	7.69500	102.27311				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.36500	106.31531	8.36500	106.29165				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.16000	107.24341	9.16000	107.21731				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.70500	106.80227	5.70500	106.78586				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.18510				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.19253				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.22000	104.87182	9.22000	104.99499				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.16000	102.79533	7.16000	102.77536				0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.59595				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.62000	103.46484	8.62000	103.44098				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.56990			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.32000	103.36749		8.32000	103.34447			66,560,000.00	8,000	2,200,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.18500	105.22802		6.18500	105.21060			129,885,000.00	21,000	900,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	77.99145		100.00000	77.82516			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.21000	105.57189		7.21000	105.55158			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			31,200,000,000,000.00	312,000,000	78,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.26500	108.15498		8.26500	108.13118			57,855,000.00	7,000	700,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	75.72614		100.00000	75.56936			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.46500	103.49710		5.46500	103.48167			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.49626		100.89771	6.48040			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.58238		100.61875	6.56634			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	100.78112			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.80067			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.81381			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.82814			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.84115			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.84752			0.00	60,000,000	15,000,000.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.92598			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.01722			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.27230		100.00000	0.27164			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.27230		100.00000	0.27164			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.63000	100.73064		8.63000	100.70751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond		6.96000	105.88438		6.96000	101.13724			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.47417			0.00	0	10,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.42146			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83954			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.37576			0.00	150,000	150,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.03456			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.00565			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11318			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.81000	107.22084		6.81000	107.20101			74,910,000.00	11,000	1,900,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.66119			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.21500	115.39506		8.21500	115.36940			188,945,000.00	23,000	300,000.00
NBK4	On 28/10/2024	Spot Bond		10.48500	33.15728		10.48500	33.14822			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.26000	107.86370		7.26000	107.84269			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40418			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.48482			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.56000	101.05300		6.56000	101.03538			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35876			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.46000	104.45153		7.46000	104.43040			149,200,000.00	20,000	100,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.13987			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	100.70439			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88769			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.54007			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.55581			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.40168			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.52426			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	101.27081			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.39130			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.20354			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59763			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.48439			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56126			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40033			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.96548			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.90405			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.20214			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.19028			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.85466			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18299			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18033			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18019			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.96000	105.02391		7.96000	105.00127			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.48684			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.96500	102.29348		5.96500	102.27710			0.00	0	300,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond		11.71000	118.09809	11.71000	118.06158			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond		0.00000	100.00000	0.00000	110.94463			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond		0.00000	100.00000	0.00000	99.65101			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.63771			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond		2.14000	159.36878	2.14000	159.30457			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond		8.27000	107.29479	8.27000	107.27116			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.30481			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.73348			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.73348			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond		8.90000	108.78801	8.90000	108.76199			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.70106			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.99280			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.66423			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond		0.00000	100.00000	0.00000	100.65763			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.68482			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond		9.10000	108.76356	9.10000	110.26532			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.71203			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.68487			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.70111			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond		9.30000	108.73951	9.30000	108.71236			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.75547			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.72289			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.71197			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	100.91778			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.85176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.73368			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.19500	136.92497		4.19500	136.86210			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.46000	107.40558		6.46000	107.38703			0.00	0	7,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.03500	121.64913		8.03500	121.62295			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.41500	129.15321		8.41500	129.12429			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500	166.59400		2.03500	166.52736			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.99000	130.82377		8.99000	130.79234			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.37832			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.34148			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.43804			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.10507			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.00827			0.00	40,000,000	15,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14772			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.72071			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.92897			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.68845		100.00000	16.64802			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.36399		100.00000	22.30981			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.24000	108.96833		6.24000	108.95004			0.00	0	1,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.00811		100.00000	9.98387			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.23098		100.00000	32.15290			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.19668			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.28917			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.45082			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.72849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.58225			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15255			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69674			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.24483			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.24042			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26865			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.25484			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.24563			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.28404			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26684			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.25524			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.30104			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.28082			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.26645			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.09008			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.12496			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.14066			0.00	6,000,000	3,000,000.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.17553			0.00	2,000,000	1,000,000.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.32544			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.36029			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.83629			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23187			0.00	0	5,000,000.00
R009		On 15/09/2014	Spot Bond	6.01000	107.46385		6.01000	107.44627			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.58500	94.88566		5.58500	94.87122			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.73000	39.58575		7.73000	39.57755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157		On 15/09/2015	Spot Bond	6.10000	114.05824		6.01000	114.21741			45,224,821,152,700.00	7,413,905,107	16,191,043,254.00
R158		On 15/09/2015	Spot Bond	6.01000	114.23610		6.01000	114.21741			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.91000	89.24792		5.91000	89.23356			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.01000	120.61897		6.01000	120.59924			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.84000	84.36753		5.84000	84.35412			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.98000	123.28351		7.91000	123.90394			66,645,970,715,940.00	8,351,625,403	13,309,225,339.00
R187P		On 21/12/2026	Spot Bond	7.65000	37.07004		7.65000	37.06244			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.57000	34.76787		7.57000	34.76081			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.63000	276.52100		1.63000	276.41343			125,184,000,000.00	76,800,000	237,498,568.00
R201		On 21/12/2014	Spot Bond	5.26500	106.51028		5.21500	106.55542			748,186,584,210.00	142,105,714	1,041,161,884.00
R202		On 07/12/2033	Spot Bond	2.24000	204.83879		2.22000	205.36850			52,192,000,000.00	23,300,000	1,689,451,000.00
R2023		On 28/02/2023	Spot Bond	7.64500	101.37011		7.58000	101.78298			17,714,055,713,860.00	2,317,077,268	5,960,333,370.00
R203		On 15/09/2017	Spot Bond	6.81500	105.28197		6.76000	105.45626			19,792,087,473,405.00	2,904,194,787	5,338,533,947.00
R2030		On 31/01/2030	Spot Bond	8.00000	29.18904		8.00000	29.18904			0.00	0	0.00
R2037		On 31/01/2037	Spot Bond	8.87500	97.76635		8.87500	97.74329			3,691,112,500,000.00	415,900,000	1,828,460,000.00
R204		On 21/12/2018	Spot Bond	7.00000	106.54389		6.94500	106.76767			16,671,460,407,000.00	2,381,637,201	4,969,977,939.00
R2048		On 28/02/2048	Spot Bond	8.92500	98.89603		8.92500	98.87218			3,762,933,170,850.00	421,617,162	3,294,083,604.00
R206		On 15/01/2014	Spot Bond	5.32500	102.18469		5.28000	102.18315			532,500,000,000.00	100,000,000	2,021,800,000.00
R207		On 15/01/2020	Spot Bond	7.28500	101.36649		7.22000	101.67051			37,086,191,138,555.00	5,090,760,623	7,238,097,636.00
R208		On 31/03/2021	Spot Bond	7.40000	96.34799		7.33500	96.69007			28,560,069,601,000.00	3,859,468,865	6,600,336,053.00
R209		On 31/03/2036	Spot Bond	8.76000	75.54547		8.69500	76.04119			20,761,662,019,920.00	2,370,052,742	8,048,939,610.00
R210		On 31/03/2028	Spot Bond	2.01000	156.89898		2.01500	156.74104			1,792,920,000,000.00	892,000,000	801,808,000.00
R211		On 31/01/2017	Spot Bond	0.27000	127.31681		0.27000	127.27197			1,647,000,000.00	6,100,000	222,375,000.00
R212		On 31/01/2022	Spot Bond	1.52500	129.63794		1.52500	129.58790			30,500,000,000.00	20,000,000	927,079,823.00
R213		On 28/02/2031	Spot Bond	8.58000	86.45805		8.51500	86.96161			42,002,779,181,220.00	4,895,428,809	5,619,973,846.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	8.88000		76.23896		8.88000	76.22066			47,537,201,471,520.00	5,353,288,454	7,853,642,666.00
R225C	On 15/03/2014	Spot Bond	5.07500		97.77056		5.07500	97.75727			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.18500		95.23855		5.18500	95.22509			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.07000		91.67802		6.07000	91.66288			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.91000		89.24792		5.91000	89.23356			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.83000		86.85176		5.83000	86.83798			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.84000		84.36753		5.84000	84.35412			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.25000		98.86241		5.25000	98.84835			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.27000		96.33112		5.27000	96.31743			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.22000		93.91370		5.22000	93.90048			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.98000		90.36939		5.98000	90.35484			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.85000		87.99194		5.85000	87.97808			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.83000		85.53649		5.83000	85.52307			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.89000		82.95794		5.89000	82.94478			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.73500		78.16707		6.73500	78.15292			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.78500		75.46641		6.78500	75.45266			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.95000		72.44287		6.95000	72.42935			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.93000		70.08068		6.93000	70.06763			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.91000		67.80862		6.91000	67.79604			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.90000		65.58349		6.90000	65.57133			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.18000		62.25466		7.18000	62.24266			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.16000		60.18099		7.16000	60.16942			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.25500		57.69121		7.25500	57.67998			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.22500		55.80434		7.22500	55.79352			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.19500		53.99484		7.19500	53.98441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R342C		On 21/12/2022	Spot Bond		7.16500	52.25916	7.16500	52.24911			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.12500	50.64145	7.12500	50.63176			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.08500	49.09280	7.08500	49.08346			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.85000	43.80967	7.85000	43.80046			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.81000	42.33752	7.81000	42.32866			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.77000	40.93062	7.77000	40.92210			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.73000	39.58575	7.73000	39.57755			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.69000	38.29986	7.69000	38.29196			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.65000	37.07004	7.65000	37.06244			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.61000	35.89357	7.61000	35.88625			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.57000	34.76787	7.57000	34.76081			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.40412			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.89576			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.77292			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.94654			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	100.00000	0.00000	101.72244			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	12.08046	100.00000	12.05120			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	4.16952	100.00000	4.15942			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.38889			0.00	0	0.00
RCSC13		On 06/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.38866			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.44519			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.01694			0.00	0	0.00
RDFB02		On 11/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.36953			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.70562			0.00	0	3,000,000.00
RDFC08		On 21/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.12511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.36596			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.38249			0.00	4,000,000	2,000,000.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75898			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95489			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.56551			0.00	2,000,000	1,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.06821			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.21930			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.69058			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.40056			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50621			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	101.82772			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02838			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.91776			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.70914			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.70914			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.82548			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.10551			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.11886			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55238			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.44437			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.34754		12.35000	104.31356			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.47803			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.26073		100.00000	13.22861			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.96807			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.25021			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.68685			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		87.20379		100.00000	86.99764			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.80197			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.55879		100.00000	1.55497			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.78911		100.00000	6.77267			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.63767		100.00000	15.59979			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.53543		100.00000	13.50265			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.62472			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.60414			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.63500		111.75292		8.63500	111.72712			43,175,000.00	5,000	2,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.71879			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.31000		113.53413		7.31000	113.51199			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.72398			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.81000		106.13347		8.81000	106.10847			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.37548			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.29716			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.27067			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.42129			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.39332			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31000		106.94375		7.31000	106.92288			0.00	0	11,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.54500		103.47814		8.54500	99.26312			0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond	1.87000		129.72525		1.87000	129.67392			0.00	0	50,000.00
SBN27	On 15/09/2015	Spot Bond	7.47000		111.39583		7.47000	111.37326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond		7.33000	111.66407		7.33000	111.64186			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.26000	111.79851		7.26000	111.77649			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.16000	100.67941		8.16000	100.65717			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.40500	111.52026		7.40500	111.49786			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.37000	111.58734		7.37000	111.56503			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.26664			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.52420			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.18187			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.96388			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	92.82229		100.00000	92.59024			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.81000	103.90346		7.81000	103.88146			15,620,000,000.00	2,000,000	4,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93361			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.70306			0.00	0	500,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.14505			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.15053			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.98500	109.33589		8.98500	109.30964			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.56000	107.35010		9.56000	107.32287			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.94474			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.08524			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.96231			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.66549			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.43500	105.06066		8.43500	105.03708			286,790,000.00	34,000	1,600,000.00
SBS3	On 25/05/2026	Spot Bond		8.61000	99.75663		8.61000	99.73378			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.03500	100.76493		9.03500	100.74074			63,245,000.00	7,000	300,000.00
SBS9	On 07/07/2016	Spot Bond		7.19000	113.10799		7.19000	113.08628			258,840,000.00	36,000	843,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.16000	132.13181		2.16000	264.80361			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.97000	105.42711		0.97000	124.45332			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.99000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	5.73157		100.00000	5.71754			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	153.07497		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.54000	108.98923		1.54000	122.21244			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	99.98252		6.50000	99.96505			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27728			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01779			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42819			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.86000	101.90366		8.86000	101.87952			70,880,000.00	8,000	100,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.08407			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.84108			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.14535			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.13124			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.01389			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.31000	107.17526		7.31000	107.15436			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond		8.54500	107.58470		8.54500	101.70122			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.21000	100.51315		8.21000	100.49080			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.73522			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.89440			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.74084			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.86000	106.78761		7.86000	106.76512			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.63820			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.58338			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.40886			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.01500	99.07383		9.01500	99.04996			189,315,000.00	21,000	24,600,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56757			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02929			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.31718			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.94300	88.24339		8.94300	88.22218			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.00500	87.93579		9.00500	87.91451			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.46000	105.08804		6.46000	105.06979			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.48000	95.63932		8.48000	95.61774			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25041			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.94000	101.41503		7.94000	101.39321			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.91000	112.47398		6.91000	112.45288			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.52000	100.89375		2.52000	101.23673			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.89500	101.93173		7.89500	102.65268			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.15358			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.90298			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.67484			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.33000	110.33809		9.33000	111.68108			0.00	0	25,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.47887			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.23649			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.70840			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.59149			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.59166			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.49119			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.72027			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.35978			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.30335			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.30306			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.28742			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.24558			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.18579			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.14269			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.99714			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.86568			0.00	0	0.00
SY1025		On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.68075			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.57000	110.98591		6.57000	110.96620			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.47000	103.99235		8.47000	103.96865			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	60.00377		100.00000	59.87169			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	43.32755		100.00000	43.22259			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	20.49888		100.00000	20.44922			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.49000	100.99029		6.49000	100.97285			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.98548				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.19532				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.65297				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.50057				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.05532				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.26000		105.15661	7.26000	105.13624				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.41055				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.68954				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.76545				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.33237				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.37321				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.59886	7.83000	101.57765				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.30990				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.36096				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.44688				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.30990				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.36096				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.57771	7.16000	101.36911				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.46101				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.45284				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.64872				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.62221				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	102.42236				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.33089				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.04294				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.09522			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.92398		8.73000	101.52840			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.16872			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.31236			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.82070			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37238			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.94983		101.06155	6.93283			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.30173			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.54758			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.48550			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.56712			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.43049			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31297			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.34165			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36213			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.34165			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.36213			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.37238			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32936			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36213			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47477			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.47477			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47477			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63856			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.67949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.62832			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.44627			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.49733			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.47691			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.12647			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.96000		110.77927		7.96000	110.75564			63,680,000.00	8,000	500,000.00
TL20	On 22/02/2020	Spot Bond	7.39500		96.69028		7.39500	96.64661			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.66000		109.05323		7.66000	109.03096			176,180,000.00	23,000	26,942,000.00
TN20	On 17/09/2020	Spot Bond	8.36500		111.51952		8.36500	111.49428			167,768,172,320.00	20,055,968	279,147,944.00
TN23	On 06/11/2023	Spot Bond	8.62000		118.85714		8.62000	118.82988			189,932,804,160.00	22,033,968	113,259,944.00
TN25	On 19/08/2025	Spot Bond	8.95000		105.09063		8.95000	105.06563			40,275,000,000.00	4,500,000	142,500,000.00
TN27	On 14/11/2027	Spot Bond	8.98500		102.72002		8.98500	102.69549			341,672,595,000.00	38,027,000	34,305,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14520			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.70650			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.03415			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.84271			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.86704			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.86951			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.98938			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.23782			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.90512			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.90114			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.89873			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.05355		10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.05222		9.75000	100.02610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.05177	100.00000	10.02586				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.11049				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.16449				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.09029				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.67915				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	96.99089				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.37663				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.75769				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.48746				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.71677				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.51832				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.47939				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.25334				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.22567				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.19392				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.14970				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.91556				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.79491				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.70527				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.67715				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.59838				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.34630				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.81968				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.14329				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.71185				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		8.73500	111.43514		8.73500	111.40883			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.83851			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50518			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87207			0.00	0	38,000,000.00
UTR40	On 10/09/2017	Spot Bond		9.10000	104.04990		9.10000	104.02433			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	92.62103		100.00000	92.39062			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	92.72342		100.00000	92.49277			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	92.75756		100.00000	92.52682			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01474			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		100.00000	48.70245		100.00000	48.48594			12,900,000,000,000.00	129,000,000	75,000,000.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.95352			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.98864			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.99018			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01665			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01727			0.00	4,000,000	2,000,000.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.84581			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.60000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.37000	119.01045		6.37000	118.99018			44,590,000.00	7,000	92,107,000.00
WS05	On 01/08/2018	Spot Bond		0.58000	239.97357		0.58000	239.88707			7,192,000,000.00	12,400,000	80,449,000.00
WSP1	On 28/05/2015	Spot Bond		6.41000	107.09690		6.41000	107.07854			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.26500	108.57151		7.26500	108.55046			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.50000	109.89935		7.50000	109.87736			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.84500	108.98775		7.84500	108.96496			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.87500	109.46406		7.87500	109.44108			19,687,500.00	2,500	15,002,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	5.25000	99.15851		5.25000	99.14437			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.96000	90.26170		5.96000	90.24730			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.24000	97.48098		5.24000	97.46734			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.25000	96.21495		5.25000	96.20140			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.89000	88.79898		5.89000	88.78490			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.23000	94.18539		5.23000	94.17217			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.96000	90.24730		5.96000	90.23290			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.89000	66.62673		6.89000	66.61426			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.15988		100.00000	24.11404			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.78813		100.00000	12.76386			0.00	0	0.00

Total for j-Bonds : **557,244,861,798,905.00** **1,332,981,778** **01 006 552 824.00**

Grand Total: **557,245,749,197,957.00** **1,333,058,830** **01 008 609 691.00**