



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/10/2013	Any day expiry	10.02260	10.02260		10.08830	10.08830		14.87	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	252.74070	0.25274	310.01350	0.31001	252.741	14.84	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	30.14070	0.03014	21.71350	0.02171	30.141	14.84	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.03170	10.03170	10.09710	10.09710		14.84	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	644.93890	0.64494	710.27440	0.71027	644.939	15.30	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	3.23890	0.00324	3.17440	0.00317	3.239	15.30	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	635.10050	0.63510	700.43130	0.70043	635.101	15.22	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	3.40050	0.00340	3.33130	0.00333	3.401	15.22	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	625.27080	0.62527	690.59620	0.69060	625.271	15.13	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	3.57080	0.00357	3.49620	0.00350	3.571	15.13	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	566.50150	0.56650	631.77900	0.63178	566.502	14.61	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	4.80150	0.00480	4.67900	0.00468	4.801	14.61	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	118.16310	0.11816	152.59900	0.15260	118.163	15.33	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	156.46310	0.15646	125.49900	0.12550	156.463	15.33	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.03620	10.03620	10.10160	10.10160		15.03	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	7.81160	0.00781	7.31750	0.00732	7.812	14.53	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	554.01160	0.55401	618.91750	0.61892	554.012	14.53	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	8.19600	0.00820	7.66910	0.00767	8.196	14.46	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	544.39600	0.54440	609.26910	0.60927	544.396	14.46	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	535.03300	0.53503	599.63780	0.59964	535.033	14.47	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	8.83300	0.00883	8.03780	0.00804	8.833	14.47	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	498.00320	0.49800	561.29610	0.56130	498.003	14.52	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	11.80320	0.01180	9.69610	0.00970	11.803	14.52	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	121.18350	0.12118	152.59720	0.15260	121.184	15.67	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	184.98350	0.18498	150.99720	0.15100	184.983	15.67	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.04070	10.04070	10.10600	10.10600		15.05	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,790.71630	1.79072	1,856.01890	1.85602	1,790.716	21.04	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.01630	0.00002	0.01890	0.00002	0.016	21.04	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,740.72140	1.74072	1,806.02450	1.80602	1,740.721	20.79	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.02140	0.00002	0.02450	0.00002	0.021	20.79	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	618.27020	0.61827	682.60340	0.68260	618.270	14.81	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	7.57020	0.00757	6.60340	0.00660	7.570	14.81	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	608.64060	0.60864	672.91480	0.67291	608.641	14.75	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	7.94060	0.00794	6.91480	0.00691	7.941	14.75	0	0.00

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	599.02890		0.59903		663.24040	0.66324	599.029	14.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	8.32890		0.00833		7.24040	0.00724	8.329	14.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	459.43500		0.45944		520.36110	0.52036	459.435	14.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	18.73500		0.01874		14.36110	0.01436	18.735	14.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	374.93090		0.37493		432.60640	0.43261	374.931	14.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	34.23090		0.03423		26.60640	0.02661	34.231	14.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	298.39170		0.29839		351.59650	0.35160	298.392	14.58	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	57.69170		0.05769		45.59650	0.04560	57.692	14.58	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.04220		10.04220		10.10750	10.10750		15.11	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	506.77350		0.50677		569.93610	0.56994	506.773	14.14	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	14.57350		0.01457		12.43610	0.01244	14.573	14.14	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	33.56620		0.03357		43.22480	0.04322	33.566	18.57	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	591.36620		0.59137		535.72480	0.53572	591.366	18.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.08520		10.08520		10.15010	10.15010		15.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,785.79330		1.78579		1,850.69090	1.85069	1,785.793	18.45	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.59330		0.00059		0.59090	0.00059	0.593	18.45	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	683.01760		0.68302		743.92460	0.74392	683.018	14.16	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	27.81760		0.02782		23.82460	0.02382	27.818	14.16	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	674.09110		0.67409		734.84640	0.73485	674.091	14.15	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	28.89110		0.02889		24.74640	0.02475	28.891	14.15	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	665.19970		0.66520		725.79800	0.72580	665.200	14.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	29.99970		0.03000		25.69800	0.02570	30.000	14.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	578.35440		0.57835		637.12070	0.63712	578.354	14.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	43.15440		0.04315		37.02070	0.03702	43.154	14.02	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	460.84650		0.46085		513.47420	0.51347	460.847	14.21	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	75.64650		0.07565		63.37420	0.06337	75.646	14.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	73.60420		0.07360		85.10640	0.08511	73.604	18.39	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	738.40420		0.73840		685.00640	0.68501	738.404	18.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.10970		10.10970		10.17480	10.17480		14.73	251,711,310.60	24,898	589,991.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,709.79510		2.70980		2,774.91020	2.77491	2,709.795	21.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.09510		0.00010		0.11020	0.00011	0.095	21.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,110.20470		2.11020		2,175.31510	2.17532	2,110.205	18.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.50470		0.00050		0.51510	0.00052	0.505	18.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,363.86970		1.36387		1,428.95700	1.42896	1,363.870	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	4.16970		0.00417		4.15700	0.00416	4.170	15.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,216.06880		1.21607		1,281.12160	1.28112	1,216.069	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	6.36880		0.00637		6.32160	0.00632	6.369	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	6.89110		0.00689		6.83310	0.00683	6.891	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,188.69110		1.18869		1,253.73310	1.25373	1,188.691	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,139.73680		1.13974		1,204.75480	1.20475	1,139.737	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	7.93680		0.00794		7.85480	0.00785	7.937	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,118.14850		1.11815		1,183.15310	1.18315	1,118.149	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	8.44850		0.00845		8.35310	0.00835	8.449	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	9.40200		0.00940		9.02720	0.00903	9.402	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,091.20200		1.09120		1,155.92720	1.15593	1,091.202	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,022.02250		1.02202		1,085.82900	1.08583	1,022.023	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	12.32250		0.01232		11.02900	0.01103	12.323	14.49	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	927.38570		0.92739		990.09080	0.99009	927.386	14.34	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	17.68570		0.01769		15.29080	0.01529	17.686	14.34	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	34.71910		0.03472		30.95210	0.03095	34.719	14.04	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	744.41910		0.74442		805.75210	0.80575	744.419	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	657.19430		0.65719		717.61230	0.71761	657.194	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	47.49430		0.04749		42.81230	0.04281	47.494	13.88	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	616.69920		0.61670		674.80700	0.67481	616.699	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	56.99920		0.05700		50.00700	0.05001	56.999	13.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	65.53340		0.06553		56.44050	0.05644	65.533	14.04	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	585.23340		0.58523		641.24050	0.64124	585.233	14.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	577.50070	0.57750	632.94820	0.63295	577.501	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	67.80070	0.06780	58.14820	0.05815	67.801	14.05	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	510.44280	0.51044	561.88490	0.56188	510.443	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	90.74280	0.09074	77.08490	0.07708	90.743	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	93.58120	0.09358	79.66740	0.07967	93.581	14.22	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	503.28120	0.50328	554.46740	0.55447	503.281	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	475.23670	0.47524	525.38180	0.52538	475.237	14.29	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	105.53670	0.10554	90.58180	0.09058	105.537	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	468.37790	0.46838	518.25770	0.51826	468.378	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	108.67790	0.10868	93.45770	0.09346	108.678	14.31	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	125.30450	0.12530	108.74840	0.10875	125.305	14.39	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	435.00450	0.43500	483.54840	0.48355	435.004	14.39	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	403.19530	0.40320	450.37740	0.45038	403.195	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	143.49530	0.14350	125.57740	0.12558	143.495	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	372.96740	0.37297	418.76660	0.41877	372.967	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	163.26740	0.16327	143.96660	0.14397	163.267	14.56	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	189.09570	0.18910	168.11330	0.16811	189.096	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	338.79570	0.33880	382.91330	0.38291	338.796	14.66	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	317.28580	0.31729	360.27100	0.36027	317.286	14.73	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	207.58580	0.20759	185.47100	0.18547	207.586	14.73	2,034,140.10	201	902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	272.33710	0.27234	308.03980	0.30804	272.337	15.15	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	262.63710	0.26264	233.23980	0.23324	262.637	15.15	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	286.38270	0.28638	254.06380	0.25406	286.383	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	256.08270	0.25608	288.86380	0.28886	256.083	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	252.16640	0.25217	284.22100	0.28422	252.166	15.36	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	292.46640	0.29247	259.42100	0.25942	292.466	15.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	233.43610	0.23344	263.63810	0.26364	233.436	15.57	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	323.73610	0.32374	288.83810	0.28884	323.736	15.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	330.15670	0.33016	294.89520	0.29490	330.157	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	229.85670	0.22986	259.69520	0.25970	229.857	15.62	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	216.07050	0.21607	244.48650	0.24449	216.070	15.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	356.37050	0.35637	319.68650	0.31969	356.371	15.78	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	209.48950	0.20949	237.21140	0.23721	209.490	15.87	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	369.78950	0.36979	332.41140	0.33241	369.789	15.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	390.29140	0.39029	351.89860	0.35190	390.291	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	199.99140	0.19999	226.69860	0.22670	199.991	15.99	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	182.28530	0.18229	207.04300	0.20704	182.285	16.25	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	432.58530	0.43259	392.24300	0.39224	432.585	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	171.38190	0.17138	194.90600	0.19491	171.382	16.42	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	461.68190	0.46168	420.10600	0.42011	461.682	16.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	521.86600	0.52187	477.97520	0.47798	521.866	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	151.56600	0.15157	172.77520	0.17278	151.566	16.75	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	144.85150	0.14485	165.16490	0.16516	144.851	16.88	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	545.15150	0.54515	500.36490	0.50036	545.152	16.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	136.60190	0.13660	155.56310	0.15556	136.602	17.07	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	576.90190	0.57690	530.76310	0.53076	576.902	17.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	584.92280	0.58492	538.45640	0.53846	584.923	17.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	134.62280	0.13462	153.25640	0.15326	134.623	17.12	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	127.02550	0.12703	144.39020	0.14439	127.025	17.31	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	617.32550	0.61733	569.59020	0.56959	617.326	17.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	118.21020	0.11821	134.07420	0.13407	118.210	17.54	0.00	0	14,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	658.51020	0.65851	609.27420	0.60927	658.510	17.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	700.39300	0.70039	650.10000	0.65010	700.393	17.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	110.09300	0.11009	124.90000	0.12490	110.093	17.78	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	95.73780	0.09574	108.64610	0.10865	95.738	18.25	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	786.03780	0.78604	733.84610	0.73385	786.038	18.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	90.62470	0.09062	102.84570	0.10285	90.625	18.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	820.92470	0.82092	768.04570	0.76805	820.925	18.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	891.65110	0.89165	837.51350	0.83751	891.651	18.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	81.35110	0.08135	92.31350	0.09231	81.351	18.81	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	73.20840	0.07321	83.05080	0.08305	73.208	19.19	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	963.50840	0.96351	908.25080	0.90825	963.508	19.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	60.26090	0.06026	68.56380	0.06856	60.261	19.87	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,100.56090	1.10056	1,043.76380	1.04376	1,100.561	19.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,146.88610	1.14689	1,089.52210	1.08952	1,146.886	20.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	56.58610	0.05659	64.32210	0.06432	56.586	20.10	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	47.13470	0.04713	53.40420	0.05340	47.135	20.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,287.43470	1.28743	1,228.60420	1.22860	1,287.435	20.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	39.62100	0.03962	44.71790	0.04472	39.621	21.47	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,429.92100	1.42992	1,369.91790	1.36992	1,429.921	21.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,622.18070	1.62218	1,560.96910	1.56097	1,622.181	22.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	31.88070	0.03188	35.76910	0.03577	31.881	22.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	23.70570	0.02371	26.33030	0.02633	23.706	23.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,914.00570	1.91401	1,851.53030	1.85153	1,914.006	23.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	21.40530	0.02141	20.88270	0.02088	21.405	26.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,261.70530	2.26171	2,196.08270	2.19608	2,261.705	26.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	20.75400	0.02075	20.10360	0.02010	20.754	27.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,411.05400	2.41105	2,345.30360	2.34530	2,411.054	27.39	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.12690	10.12690	10.19240	10.19240		14.98	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	640.48720	0.64049	699.19190	0.69919	640.487	13.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	63.58720	0.06359	56.79190	0.05679	63.587	13.86	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	71.15310	0.07115	63.69660	0.06370	71.153	13.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	608.05310	0.60805	666.09660	0.66610	608.053	13.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	600.05120	0.60005	657.92210	0.65792	600.051	13.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	73.15120	0.07315	65.52210	0.06552	73.151	13.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	75.62040	0.07562	67.38830	0.06739	75.620	13.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	592.52040	0.59252	649.78830	0.64979	592.520	13.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	106.69780	0.10670	120.70760	0.12071	106.698	18.14	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	819.79780	0.81980	768.30760	0.76831	819.798	18.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.18450	10.18450	10.25090	10.25090		15.39	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,888.76140	1.88876	1,954.90310	1.95490	1,888.761	16.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	4.26140	0.00426	4.00310	0.00400	4.261	16.54	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	379.51690	0.37952	417.27440	0.41727	379.517	15.17	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	315.01690	0.31502	286.37440	0.28637	315.017	15.17	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	243.33230	0.24333	268.65490	0.26865	243.332	16.52	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	568.83230	0.56883	527.75490	0.52775	568.832	16.52	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	240.65090	0.24065	265.72280	0.26572	240.651	16.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	576.15090	0.57615	534.82280	0.53482	576.151	16.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	238.00240	0.23800	262.82800	0.26283	238.002	16.60	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	583.50240	0.58350	541.92800	0.54193	583.502	16.60	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.22820	10.22820	10.29510	10.29510		15.53	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	8.24280	0.00824	7.73750	0.00774	8.243	16.60	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,936.44280	1.93644	2,002.83750	2.00284	1,936.443	16.60	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	506.49190	0.50649	546.68170	0.54668	506.492	15.01	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	278.29190	0.27829	251.58170	0.25158	278.292	15.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	288.01620	0.28802	313.02940	0.31303	288.016	16.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	629.81620	0.62982	587.92940	0.58793	629.816	16.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	285.27790	0.28528	310.08810	0.31009	285.278	16.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	637.07790	0.63708	594.98810	0.59499	637.078	16.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	282.56660	0.28257	307.17530	0.30718	282.567	16.82	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	644.36660	0.64437	602.07530	0.60208	644.367	16.82	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.22970	10.22970	10.29660	10.29660		15.53	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	273.94880	0.27395	297.84020	0.29784	273.949	16.95	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	674.24880	0.67425	631.24020	0.63124	674.249	16.95	0.00	0	0.00

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			10.23130		10.23130		10.29820	10.29820		15.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,184.14750		1.18415	1,247.94670	1.24795	1,184.148		14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	42.84750		0.04285	39.74670	0.03975	42.848		14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	43.67630		0.04368	40.50940	0.04051	43.676		14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,174.97630		1.17498	1,238.70940	1.23871	1,174.976		14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,165.81860		1.16582	1,229.48440	1.22948	1,165.819		14.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	44.51860		0.04452	41.28440	0.04128	44.519		14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.25690		10.25690	10.32410	10.32410			15.71	20,513,800.00	2,000	69,611.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,560.24600		2.56025	2,627.39040	2.62739	2,560.246		18.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.34600		0.00335	3.29040	0.00329	3.346		18.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,066.03590		2.06604	2,132.89570	2.13290	2,066.036		16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.13590		0.00914	8.79570	0.00880	9.136		16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,581.40300		1.58140	1,646.95450	1.64695	1,581.403		15.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	24.50300		0.02450	22.85450	0.02285	24.503		15.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,073.70780		1.07371	1,135.15210	1.13515	1,073.708		14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	66.80780		0.06681	61.05210	0.06105	66.808		14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	803.08780		0.80309	857.77960	0.85778	803.088		14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	136.18780		0.13619	123.67960	0.12368	136.188		14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	795.70190		0.79570	850.15180	0.85015	795.702		14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	138.80190		0.13880	126.05180	0.12605	138.802		14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	788.35370		0.78835	842.55720	0.84256	788.354		14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	141.45370		0.14145	128.45720	0.12846	141.454		14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	723.85020		0.72385	775.73510	0.77574	723.850		14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	166.95020		0.16695	151.63510	0.15164	166.950		14.35	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	689.32970		0.68933	739.83450	0.73983	689.330		14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	182.42970		0.18243	165.73450	0.16573	182.430		14.36	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	658.85270		0.65885	704.83790	0.70484	658.853		14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	201.95270		0.20195	180.73790	0.18074	201.953		14.49	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	601.31280		0.60131	644.45960	0.64446	601.313		14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	244.41280		0.24441	220.35960	0.22036	244.413		14.76	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	433.96290		0.43396	467.56680	0.46757	433.963		15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	427.06290		0.42706	393.46680	0.39347	427.063		15.71	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	414.71690		0.41472	446.38220	0.44638	414.717		15.87	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	457.81690		0.45782	422.28220	0.42228	457.817		15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	396.38210		0.39638	426.86050	0.42686	396.382		16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	489.48210		0.48948	452.76050	0.45276	489.482		16.03	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	378.92460		0.37892	408.25290	0.40825	378.925		16.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	522.02460		0.52202	484.15290	0.48415	522.025		16.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	362.31190		0.36231	390.52100	0.39052	362.312		16.35	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	555.41190		0.55541	516.42100	0.51642	555.412		16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	346.50340		0.34650	373.63590	0.37364	346.503		16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	589.60340		0.58960	549.53590	0.54954	589.603		16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	317.16900		0.31717	342.25690	0.34226	317.169		16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	660.26900		0.66027	618.15690	0.61816	660.269		16.82	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	314.39560		0.31440	339.28470	0.33928	314.396		16.86	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	667.49560		0.66750	625.18470	0.62518	667.496		16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	303.57580		0.30358	327.69530	0.32770	303.576		16.98	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	696.67580		0.69668	653.59530	0.65360	696.676		16.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	255.86540		0.25587	276.36230	0.27636	255.865		17.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	848.96540		0.84897	802.26230	0.80226	848.965		17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	226.14510		0.22615	244.40400	0.24440	226.145		18.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	969.24510		0.96925	920.30400	0.92030	969.245		18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	208.72400		0.20872	225.64200	0.22564	208.724		18.45	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,051.82400		1.05182	1,001.54200	1.00154	1,051.824		18.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	200.65650		0.20066	216.94980	0.21695	200.657		18.62	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,093.75650		1.09376	1,042.84980	1.04285	1,093.756		18.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	185.70030		0.18570	200.82480	0.20082	185.700		18.95	0.00	0	0.00

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	1,178.80030		1.17880		1,126.72480	1.12672	1,178.800	18.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	153.72690		0.15373		166.45870	0.16646	153.727	19.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,396.82690		1.39683		1,342.35870	1.34236	1,396.827	19.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	128.62070		0.12862		139.30220	0.13930	128.621	20.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,621.72070		1.62172		1,565.20220	1.56520	1,621.721	20.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	108.87630		0.10888		117.91950	0.11792	108.876	21.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,851.97630		1.85198		1,793.81950	1.79382	1,851.976	21.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	93.24160		0.09324		100.96940	0.10097	93.242	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,086.34160		2.08634		2,026.86940	2.02687	2,086.342	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	87.72050		0.08772		92.96310	0.09296	87.720	23.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,330.82050		2.33082		2,268.86310	2.26886	2,330.820	23.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	86.13090		0.08613		91.18710	0.09119	86.131	24.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,479.23090		2.47923		2,417.08710	2.41709	2,479.231	24.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	85.68610		0.08569		90.86680	0.09069	85.686	24.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,528.78610		2.52879		2,466.58680	2.46659	2,528.786	24.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	84.57810		0.08458		89.43490	0.08943	84.578	25.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,677.67810		2.67768		2,615.33490	2.61533	2,677.678	25.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	83.77790		0.08378		88.51680	0.08852	83.778	26.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,826.87790		2.82688		2,764.41680	2.76442	2,826.878	26.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	38.42330		0.03842		42.81910	0.04282	38.423	28.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,031.52330		4.03152		3,968.71910	3.96872	4,031.523	28.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	30.81230		0.03081		34.47340	0.03447	30.812	28.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,273.91230		4.27391		4,210.37340	4.21037	4,273.912	28.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.25990		10.25990		10.32710	10.32710		15.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,221.37410		1.22137		1,284.89280	1.28489	1,221.374	14.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	51.47410		0.05147		47.79280	0.04779	51.474	14.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,212.29260		1.21229		1,275.73850	1.27574	1,212.293	14.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	52.39260		0.05239		48.63850	0.04864	52.393	14.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,203.22730		1.20323		1,266.59790	1.26660	1,203.227	14.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	53.32730		0.05333		49.49790	0.04950	53.327	14.66	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.27050		10.27050		10.33780	10.33780		15.88	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	12.65930		0.01266		12.08420	0.01208	12.659	16.57	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,983.15930		1.98316		2,049.88420	2.04988	1,983.159	16.57	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	518.77170		0.51877		556.08170	0.55608	518.772	15.31	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	348.27170		0.34827		318.28170	0.31828	348.272	15.31	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.36450		10.36450		10.43240	10.43240		16.20	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	725.06270		0.72506		765.99630	0.76600	725.063	14.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	300.56270		0.30056		273.59630	0.27360	300.563	14.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	719.78570		0.71979		759.91230	0.75991	719.786	14.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	305.28570		0.30529		277.51230	0.27751	305.286	14.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	714.54680		0.71455		754.40860	0.75441	714.547	14.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	310.04680		0.31005		282.00860	0.28201	310.047	14.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.39240		10.39240		10.46050	10.46050		16.23	20,784,800.00	2,000	18,463.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,971.31360		1.97131		2,036.96830	2.03697	1,971.314	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	28.91360		0.02891		26.46830	0.02647	28.914	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	40.03420		0.04003		36.64330	0.03664	40.034	15.37	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,792.43420		1.79243		1,857.14330	1.85714	1,792.434	15.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,690.43470		1.69043		1,754.47290	1.75447	1,690.435	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	48.03470		0.04803		43.97290	0.04397	48.035	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,662.84350		1.66284		1,726.68110	1.72668	1,662.844	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	50.44350		0.05044		46.18110	0.04618	50.444	15.16	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	71.49390		0.07149		65.50080	0.06550	71.494	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,463.89390		1.46389		1,526.00080	1.52600	1,463.894	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,289.10060		1.28910		1,349.19600	1.34920	1,289.101	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	96.70060		0.09670		88.69600	0.08870	96.701	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	985.41890		0.98542		1,036.30910	1.03631	985.419	14.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	183.01890		0.18302		165.80910	0.16581	183.019	14.56	0.00	0	0.00

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	186.02700	0.18603			168.60370	0.16860	186.027	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	978.42700	0.97843		1,029.10370	1.02910	978.427	14.57	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	971.46720	0.97147		1,021.92950	1.02193	971.467	14.58	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	189.06720	0.18907		171.42950	0.17143	189.067	14.58	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	877.44690	0.87745		924.80620	0.92481	877.447	14.72	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	235.04690	0.23505		214.30620	0.21431	235.047	14.72	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	253.02690	0.25303		231.14400	0.23114	253.027	14.77	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	845.42690	0.84543		891.64400	0.89164	845.427	14.77	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	746.64690	0.74665		786.12940	0.78613	746.647	15.06	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	324.24690	0.32425		295.62940	0.29563	324.247	15.06	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	726.17460	0.72617		764.76270	0.76476	726.175	15.17	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	343.77460	0.34377		314.26270	0.31426	343.775	15.17	0.00	0	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	405.76510	0.40577		373.65850	0.37366	405.765	15.49	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	668.16510	0.66817		704.15850	0.70416	668.165	15.49	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	424.29520	0.42430		448.36970	0.44837	424.295	17.28	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	831.89520	0.83190		787.86970	0.78787	831.895	17.28	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	260.08340	0.26008		275.04100	0.27504	260.083	19.40	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,467.68340	1.46768		1,414.54100	1.41454	1,467.683	19.40	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,727.47470	1.72747		1,671.98840	1.67199	1,727.475	20.15	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	219.87470	0.21987		232.48840	0.23249	219.875	20.15	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	208.40630	0.20841		220.34340	0.22034	208.406	20.41	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,816.00630	1.81601		1,759.84340	1.75984	1,816.006	20.41	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	187.91560	0.18792		198.64370	0.19864	187.916	20.91	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,995.51560	1.99552		1,938.14370	1.93814	1,995.516	20.91	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,031.77310	2.03177		1,974.17880	1.97418	2,031.773	21.01	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	184.17310	0.18417		194.67880	0.19468	184.173	21.01	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	162.38090	0.16238		171.58320	0.17158	162.381	21.67	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,269.98090	2.26998		2,211.08320	2.21108	2,269.981	21.67	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	153.67080	0.15367		159.56270	0.15956	153.671	23.55	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,661.27080	2.66127		2,599.06270	2.59906	2,661.271	23.55	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.40020	10.40020		10.46830	10.46830		16.23	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	51.20950	0.05121		46.84230	0.04684	51.209	15.12	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,671.40950	1.67141		1,735.14230	1.73514	1,671.410	15.12	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	677.82860	0.67783		714.01530	0.71402	677.829	15.49	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	407.62860	0.40763		375.71530	0.37572	407.629	15.49	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	189.70910	0.18971		200.43180	0.20043	189.709	20.97	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,029.50910	2.02951		1,972.13180	1.97213	2,029.509	20.97	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.50530	10.50530		10.57390	10.57390		16.63	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	876.04790	0.87605		916.43840	0.91644	876.048	15.19	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	360.74790	0.36075		332.53840	0.33254	360.748	15.19	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	870.43730	0.87044		910.55000	0.91055	870.437	15.20	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	365.13730	0.36514		336.65000	0.33665	365.137	15.20	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	865.29810	0.86530		905.20550	0.90521	865.298	15.22	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	369.99810	0.37000		341.30550	0.34131	369.998	15.22	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	717.66400	0.71766		751.50880	0.75151	717.664	16.06	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	542.36400	0.54236		507.60880	0.50761	542.364	16.06	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	288.76860	0.28877		302.60390	0.30260	288.769	20.21	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,853.46860	1.85347		1,798.70390	1.79870	1,853.469	20.21	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.54480	10.54480		10.61350	10.61350		16.61	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,667.69670	2.66770		2,734.93970	2.73494	2,667.697	16.76	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	22.89670	0.02290		21.43970	0.02144	22.897	16.76	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,187.41150	2.18741		2,253.40890	2.25341	2,187.411	15.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	42.61150	0.04261		39.90890	0.03991	42.611	15.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,732.91440	1.73291		1,794.74030	1.79474	1,732.914	15.12	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	88.11440	0.08811		81.24030	0.08124	88.114	15.12	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	974.97770	0.97498		1,018.82790	1.01883	974.978	15.08	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	330.17770	0.33018		305.32790	0.30533	330.178	15.08	0.00	0	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	780.07310	0.78007	814.11610	0.81412	780.073	15.95	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	525.27310	0.52527	490.61610	0.49062	525.273	15.95	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	775.78470	0.77578	809.66200	0.80966	775.785	15.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	530.98470	0.53098	496.16200	0.49616	530.985	15.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	771.52800	0.77153	805.23260	0.80523	771.528	16.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	536.72800	0.53673	501.73260	0.50173	536.728	16.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	546.43140	0.54643	571.13210	0.57113	546.431	17.54	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	951.63140	0.95163	907.63210	0.90763	951.631	17.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	315.88470	0.31588	330.31530	0.33032	315.885	20.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,871.08470	1.87108	1,816.81530	1.81682	1,871.085	20.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	257.56970	0.25757	269.38770	0.26939	257.570	21.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,312.76970	2.31277	2,255.88770	2.25589	2,312.770	21.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	238.48660	0.23849	245.97570	0.24598	238.487	23.49	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,843.68660	2.84369	2,782.47570	2.78248	2,843.687	23.49	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.69870	10.69870	10.76790	10.76790		17.04	0.00	0	6,400.00
\$ / R	On	12/12/2014	8.00	Put			36.62990	0.03663	34.21180	0.03421	36.630	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	8.00	Call			2,735.32990	2.73533	2,802.11180	2.80211	2,735.330	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	8.45	Call			2,309.73340	2.30973	2,375.05970	2.37506	2,309.733	15.61	0.00	0	0.00
\$ / R	On	12/12/2014	8.45	Put			61.03340	0.06103	57.15970	0.05716	61.033	15.61	0.00	0	0.00
\$ / R	On	12/12/2014	8.50	Call			2,263.17830	2.26318	2,328.30450	2.32830	2,263.178	15.52	0.00	0	0.00
\$ / R	On	12/12/2014	8.50	Put			64.47830	0.06448	60.40450	0.06040	64.478	15.52	0.00	0	0.00
\$ / R	On	12/12/2014	8.55	Put			68.09590	0.06810	63.80970	0.06381	68.096	15.42	0.00	0	0.00
\$ / R	On	12/12/2014	8.55	Call			2,216.79590	2.21680	2,281.70970	2.28171	2,216.796	15.42	0.00	0	0.00
\$ / R	On	12/12/2014	9.60	Call			1,350.16510	1.35017	1,403.05660	1.40306	1,350.165	14.99	0.00	0	0.00
\$ / R	On	12/12/2014	9.60	Put			251.46510	0.25147	235.15660	0.23516	251.465	14.99	0.00	0	0.00
\$ / R	On	12/12/2014	10.00	Call			1,101.23720	1.10124	1,143.85590	1.14386	1,101.237	15.50	0.00	0	0.00
\$ / R	On	12/12/2014	10.00	Put			402.53720	0.40254	375.95590	0.37596	402.537	15.50	0.00	0	6.00
\$ / R	On	12/12/2014	11.00	Call			689.34280	0.68934	716.78800	0.71679	689.343	17.64	0.00	0	6.00
\$ / R	On	12/12/2014	11.00	Put			990.64280	0.99064	948.88800	0.94889	990.643	17.64	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.10970	10.10970	10.17480	10.17480		15.13	0.00	0	844.00
\$ / R MAXI	On	13/12/2013	9.49	Call			66,702.32640	0.66702	72,628.00410	0.72628	66,702.326	14.03	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.49	Put			4,732.32640	0.04732	4,148.00410	0.04148	4,732.326	14.03	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call			65,853.84830	0.65854	71,761.22920	0.71761	65,853.848	14.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Put			4,883.84830	0.04884	4,281.22920	0.04281	4,883.848	14.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Call			65,009.26070	0.65009	70,897.92720	0.70898	65,009.261	14.01	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Put			5,039.26070	0.05039	4,417.92720	0.04418	5,039.261	14.01	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Call			21,598.51110	0.21599	24,448.64620	0.24449	21,598.511	15.78	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Put			35,628.51110	0.35629	31,968.64620	0.31969	35,628.511	15.78	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Call			18,523.41210	0.18523	21,019.57640	0.21020	18,523.412	16.21	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Put			42,553.41210	0.42553	38,539.57640	0.38540	42,553.412	16.21	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Call			8,937.17570	0.08937	10,145.36720	0.10145	8,937.176	18.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Put			82,967.17570	0.82967	77,665.36720	0.77665	82,967.176	18.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.25690	10.25690	10.32410	10.32410		15.71	0.00	0	25.00
\$ / R MAXI	On	17/03/2014	10.49	Call			33,681.78910	0.33682	37,637.83570	0.37638	33,681.789	16.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put			56,991.78910	0.56992	54,227.83570	0.54228	56,991.789	16.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call			33,375.49690	0.33375	37,309.29800	0.37309	33,375.497	16.03	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put			57,685.49690	0.57685	54,899.29800	0.54899	57,685.497	16.03	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call			33,072.36330	0.33072	36,983.72180	0.36984	33,072.363	16.07	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put			58,382.36330	0.58382	55,573.72180	0.55574	58,382.363	16.07	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.39240	10.39240	10.46050	10.46050		0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	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	10.69	Put			29,760.00000	0.29760	22,950.00000	0.22950	29,760.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	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	10.70	Put			30,760.00000	0.30760	23,950.00000	0.23950	30,760.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	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	10.71	Put			31,760.00000	0.31760	24,950.00000	0.24950	31,760.000	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													
£ / R	On 13/12/2013		Foreign Exchange Future	16.24140	16.24140		16.43990	16.43990		16.46	14,211,225.00	875	26,939.00
£ / R	On 13/12/2013	14.89 Call	Foreign Exchange Future	1,375.70490	1.37570		1,577.78390	1.57778	1,375.705	12.98	0.00	0	0.00
£ / R	On 13/12/2013	14.89 Put	Foreign Exchange Future	24.30490	0.02430		27.88390	0.02788	24.305	12.98	0.00	0	0.00
£ / R	On 13/12/2013	14.90 Call	Foreign Exchange Future	1,365.91540	1.36592		1,568.35530	1.56836	1,365.915	12.93	0.00	0	0.00
£ / R	On 13/12/2013	14.90 Put	Foreign Exchange Future	24.51540	0.02452		28.45530	0.02846	24.515	12.93	0.00	0	0.00
£ / R	On 13/12/2013	14.91 Call	Foreign Exchange Future	1,356.12880	1.35613		1,558.93800	1.55894	1,356.129	12.88	0.00	0	0.00
£ / R	On 13/12/2013	14.91 Put	Foreign Exchange Future	24.72880	0.02473		29.03800	0.02904	24.729	12.88	0.00	0	0.00
£ / R	On 17/03/2014		Foreign Exchange Future	16.46620	16.46620		16.66960	16.66960		14.91	1,564,289.00	95	5,602.00
£ / R	On 17/03/2014	12.85 Call	Foreign Exchange Future	3,632.39370	3.63239		3,835.10280	3.83510	3,632.394	18.67	0.00	0	0.00
£ / R	On 17/03/2014	12.85 Put	Foreign Exchange Future	16.19370	0.01619		15.50280	0.01550	16.194	18.67	0.00	0	327.00
£ / R	On 17/03/2014	13.00 Call	Foreign Exchange Future	3,484.35070	3.48435		3,686.94790	3.68695	3,484.351	18.25	0.00	0	0.00
£ / R	On 17/03/2014	13.00 Put	Foreign Exchange Future	18.15070	0.01815		17.34790	0.01735	18.151	18.25	0.00	0	327.00
£ / R	On 17/03/2014	14.25 Call	Foreign Exchange Future	2,268.82540	2.26883		2,466.81120	2.46681	2,268.825	15.05	0.00	0	0.00
£ / R	On 17/03/2014	14.25 Put	Foreign Exchange Future	52.62540	0.05263		47.21120	0.04721	52.625	15.05	0.00	0	327.00
£ / R	On 17/03/2014	14.29 Call	Foreign Exchange Future	2,230.72260	2.23072		2,428.41090	2.42841	2,230.723	14.95	0.00	0	0.00
£ / R	On 17/03/2014	14.29 Put	Foreign Exchange Future	54.52260	0.05452		48.81090	0.04881	54.523	14.95	0.00	0	0.00
£ / R	On 17/03/2014	14.30 Call	Foreign Exchange Future	2,221.20880	2.22121		2,418.81980	2.41882	2,221.209	14.92	0.00	0	0.00
£ / R	On 17/03/2014	14.30 Put	Foreign Exchange Future	55.00880	0.05501		49.21980	0.04922	55.009	14.92	0.00	0	0.00
£ / R	On 17/03/2014	14.31 Call	Foreign Exchange Future	2,211.69800	2.21170		2,409.23230	2.40923	2,211.698	14.90	0.00	0	0.00
£ / R	On 17/03/2014	14.31 Put	Foreign Exchange Future	55.49800	0.05550		49.63230	0.04963	55.498	14.90	0.00	0	0.00
£ / R	On 17/03/2014	14.50 Call	Foreign Exchange Future	2,031.93730	2.03194		2,227.81430	2.22781	2,031.937	14.42	0.00	0	0.00
£ / R	On 17/03/2014	14.50 Put	Foreign Exchange Future	65.73730	0.06574		58.21430	0.05821	65.737	14.42	0.00	0	327.00
£ / R	On 13/06/2014		Foreign Exchange Future	16.67260	16.67260		16.87900	16.87900		15.27	0.00	0	200.00
£ / R	On 13/06/2014	16.04 Call	Foreign Exchange Future	1,139.00650	1.13901		1,273.18660	1.27319	1,139.006	14.44	0.00	0	0.00
£ / R	On 13/06/2014	16.04 Put	Foreign Exchange Future	506.40650	0.50641		434.18660	0.43419	506.407	14.44	0.00	0	0.00
£ / R	On 13/06/2014	16.05 Call	Foreign Exchange Future	1,133.62500	1.13362		1,266.92270	1.26692	1,133.625	14.45	0.00	0	0.00
£ / R	On 13/06/2014	16.05 Put	Foreign Exchange Future	511.02500	0.51102		437.92270	0.43792	511.025	14.45	0.00	0	0.00
£ / R	On 13/06/2014	16.06 Call	Foreign Exchange Future	1,128.26610	1.12827		1,261.12450	1.26112	1,128.266	14.47	0.00	0	0.00
£ / R	On 13/06/2014	16.06 Put	Foreign Exchange Future	515.66610	0.51567		442.12450	0.44212	515.666	14.47	0.00	0	0.00
£ / R	On 15/09/2014		Foreign Exchange Future	16.90460	16.90460		17.11410	17.11410		15.50	0.00	0	0.00
£ / R	On 15/09/2014	16.84 Call	Foreign Exchange Future	1,042.23090	1.04223		1,153.16080	1.15316	1,042.231	15.42	0.00	0	0.00
£ / R	On 15/09/2014	16.84 Put	Foreign Exchange Future	977.63090	0.97763		879.06080	0.87906	977.631	15.42	0.00	0	0.00
£ / R	On 15/09/2014	16.85 Call	Foreign Exchange Future	1,038.27960	1.03828		1,148.86730	1.14887	1,038.280	15.43	0.00	0	0.00
£ / R	On 15/09/2014	16.85 Put	Foreign Exchange Future	983.67960	0.98368		884.76730	0.88477	983.680	15.43	0.00	0	0.00
£ / R	On 15/09/2014	16.86 Call	Foreign Exchange Future	1,034.35120	1.03435		1,144.58420	1.14458	1,034.351	15.45	0.00	0	0.00
£ / R	On 15/09/2014	16.86 Put	Foreign Exchange Future	989.75120	0.98975		890.48420	0.89048	989.751	15.45	0.00	0	0.00
¥ / R	On 13/12/2013		Foreign Exchange Future	0.10413	0.10413		0.10460	0.10460		17.40	0.00	0	14,280.00
¥ / R	On 13/12/2013	0.09 Call	Foreign Exchange Future	1,423.83920	0.01424		1,470.06350	0.01470	1,423.839	18.34	0.00	0	0.00
¥ / R	On 13/12/2013	0.09 Put	Foreign Exchange Future	10.63920	0.00011		10.56350	0.00011	10.639	18.34	0.00	0	0.00
¥ / R	On 13/12/2013	0.10 Call	Foreign Exchange Future	559.48870	0.00559		594.26360	0.00594	559.489	17.40	0.00	0	0.00
¥ / R	On 13/12/2013	0.10 Put	Foreign Exchange Future	146.28870	0.00146		134.76360	0.00135	146.289	17.40	0.00	0	0.00
¥ / R	On 13/12/2013	0.11 Call	Foreign Exchange Future	156.11170	0.00156		168.44970	0.00168	156.112	20.30	0.00	0	0.00
¥ / R	On 13/12/2013	0.11 Put	Foreign Exchange Future	742.91170	0.00743		708.94970	0.00709	742.912	20.30	0.00	0	0.00
¥ / R	On 17/03/2014		Foreign Exchange Future	0.10573	0.10573		0.10621	0.10621		17.83	0.00	0	50.00
¥ / R	On 17/03/2014	0.09 Call	Foreign Exchange Future	1,610.44870	0.01610		1,654.71740	0.01655	1,610.449	16.78	0.00	0	0.00
¥ / R	On 17/03/2014	0.09 Put	Foreign Exchange Future	37.44870	0.00037		33.81740	0.00034	37.449	16.78	0.00	0	0.00
¥ / R	On 17/03/2014	0.10 Call	Foreign Exchange Future	828.85240	0.00829		862.43310	0.00862	828.852	17.83	0.00	0	0.00
¥ / R	On 17/03/2014	0.10 Put	Foreign Exchange Future	255.85240	0.00256		241.53310	0.00242	255.852	17.83	0.00	0	0.00
¥ / R	On 17/03/2014	0.11 Call	Foreign Exchange Future	390.81240	0.00391		409.17910	0.00409	390.812	20.11	0.00	0	0.00
¥ / R	On 17/03/2014	0.11 Put	Foreign Exchange Future	817.81240	0.00818		788.27910	0.00788	817.812	20.11	0.00	0	0.00
€ / R	On 13/12/2013		Foreign Exchange Future	13.74690	13.74690		13.86060	13.86060		18.22	6,873,450.00	500	77,523.00
€ / R	On 13/12/2013	11.20 Call	Foreign Exchange Future	2,549.66330	2.54966		2,663.29580	2.66330	2,549.663	19.40	0.00	0	0.00
€ / R	On 13/12/2013	11.20 Put	Foreign Exchange Future	2.76330	0.00276		2.69580	0.00270	2.763	19.40	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
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,307.93930		2.30794	2,421.13500	2.42113		2,307.939	18.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	4.03930		0.00404	3.53500	0.00354		4.039	18.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,258.27090		2.25827	2,371.34220	2.37134		2,258.271	18.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	4.37090		0.00437	3.74220	0.00374		4.371	18.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,208.53030		2.20853	2,321.56360	2.32156		2,208.530	18.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	4.63030		0.00463	3.96360	0.00396		4.630	18.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,508.29770		1.50830	1,620.13790	1.62014		1,508.298	14.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	11.39770		0.01140	9.53790	0.00954		11.398	14.52	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	12.41800		0.01242	10.20930	0.01021		12.418	14.32	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,459.31800		1.45932	1,570.80930	1.57081		1,459.318	14.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,264.52470		1.26452	1,375.35650	1.37536		1,264.525	13.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	17.62470		0.01762	14.75650	0.01476		17.625	13.50	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,167.99180		1.16799	1,280.62630	1.28063		1,167.992	13.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	21.09180		0.02109	20.02630	0.02003		21.092	13.08	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	27.68260		0.02768	26.80600	0.02681		27.683	12.95	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,074.58260		1.07458	1,187.40600	1.18741		1,074.583	12.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,029.84090		1.02984	1,141.45680	1.14146		1,029.841	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	32.94090		0.03294	30.85680	0.03086		32.941	13.02	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	942.60920		0.94261	1,051.08540	1.05109		942.609	13.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	45.70920		0.04571	40.48540	0.04049		45.709	13.17	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	61.85680		0.06186	52.43960	0.05244		61.857	13.31	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	858.75680		0.85876	963.03960	0.96304		858.757	13.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	740.20980		0.74021	836.12230	0.83612		740.210	13.53	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	93.30980		0.09331	75.52230	0.07552		93.310	13.53	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	666.51250		0.66651	757.07590	0.75708		666.513	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	119.61250		0.11961	96.47590	0.09648		119.613	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	186.14160		0.18614	154.36800	0.15437		186.142	13.96	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	533.04160		0.53304	614.96800	0.61497		533.042	13.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	266.60480		0.26660	304.31220	0.30431		266.605	15.67	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	519.70480		0.51970	443.71220	0.44371		519.705	15.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	232.65520		0.23266	253.97250	0.25397		232.655	16.52	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	635.75520		0.63576	543.37250	0.54337		635.755	16.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	842.16930		0.84217	726.81310	0.72681		842.169	17.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	189.06930		0.18907	187.41310	0.18741		189.069	17.93	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	157.38440		0.15738	138.86750	0.13887		157.384	19.35	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,060.48440		1.06048	928.26750	0.92827		1,060.484	19.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	114.04650		0.11405	87.89150	0.08789		114.046	21.04	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,417.14650		1.41715	1,277.29150	1.27729		1,417.146	21.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,678.63170		1.67863	1,551.77320	1.55177		1,678.632	21.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	75.53170		0.07553	62.37320	0.06237		75.532	21.04	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.95010		13.95010	14.06700	14.06700			14.82	0.00	0	24,512.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,527.91740		1.52792	1,640.75650	1.64076		1,527.917	13.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	67.81740		0.06782	63.75650	0.06376		67.817	13.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,518.73630		1.51874	1,631.51520	1.63152		1,518.736	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	68.63630		0.06864	64.51520	0.06452		68.636	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,509.56320		1.50956	1,622.28110	1.62228		1,509.563	13.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	69.46320		0.06946	65.28110	0.06528		69.463	13.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,387.35790		1.38736	1,493.99800	1.49400		1,387.358	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	87.25790		0.08726	76.99800	0.07700		87.258	13.59	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.13800		14.13800	14.25690	14.25690			15.23	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	865.38730		0.86539	937.66120	0.93766		865.387	14.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	517.38730		0.51739	470.76120	0.47076		517.387	14.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	860.56490		0.86056	932.54510	0.93255		860.565	14.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	522.56490		0.52256	475.64510	0.47565		522.565	14.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	527.76830		0.52777	480.55520	0.48056		527.768	14.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	855.76830		0.85577	927.45520	0.92746		855.768	14.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.35020		14.35020	14.47060	14.47060			15.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	865.34640		0.86535		930.12410	0.93012	865.346	15.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	855.14640		0.85515		799.52410	0.79952	855.146	15.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	861.50930		0.86151		926.05230	0.92605	861.509	15.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	861.30930		0.86131		805.45230	0.80545	861.309	15.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	857.64670		0.85765		922.00560	0.92201	857.647	15.48	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	867.44670		0.86745		811.40560	0.81141	867.447	15.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.56380		14.56380		14.68520	14.68520		15.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,402.32960		1.40233		1,494.72210	1.49472	1,402.330	14.64	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	528.52960		0.52853		499.52210	0.49952	528.530	14.64	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	532.83090		0.53283		503.62950	0.50363	532.831	14.65	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,396.63090		1.39663		1,488.82950	1.48883	1,396.631	14.65	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,390.95180		1.39095		1,482.96160	1.48296	1,390.952	14.66	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	537.15180		0.53715		507.76160	0.50776	537.152	14.66	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.51255		109.51255		109.39893	109.39893			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,477.45000		1.47745		1,591.07000	1.59107	1,477.450		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,487.45000		1.48745		1,601.07000	1.60107	1,487.450		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,497.45000		1.49745		1,611.07000	1.61107	1,497.450		0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.60697		105.60697		105.60211	105.60211			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,383.03000		4.38303		4,387.89000	4.38789	4,383.030		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	4,393.03000		4.39303		4,397.89000	4.39789	4,393.030		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,403.03000		4.40303		4,407.89000	4.40789	4,403.030		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.17978		110.17978		110.17474	110.17474			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	189.78000		0.18978		184.74000	0.18474	189.780		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	179.78000		0.17978		174.74000	0.17474	179.780		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	169.78000		0.16978		164.74000	0.16474	169.780		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			410.51000		410.51000		410.33500	410.33500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.90800		415.90800		415.73100	415.73100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			486.15000		486.15000		486.04100	486.04100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			492.54300		492.54300		492.43300	492.43300			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			436.91700		436.91700		436.68300	436.68300			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			442.66300		442.66300		442.42500	442.42500			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.51450		9.51450		9.50720	9.50720		11.92	9,514,500.00	1,000	10,264.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,218.67240		1.21867		1,211.82300	1.21182	1,218.672	15.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	4.17240		0.00417		4.62300	0.00462	4.172	15.10	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	924.50820		0.92451		918.13110	0.91813	924.508	13.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	10.00820		0.01001		10.93110	0.01093	10.008	13.62	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	104.38090		0.10438		107.78010	0.10778	104.381	11.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	318.88090		0.31888		314.98010	0.31498	318.881	11.74	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	225.35180		0.22535		222.43740	0.22244	225.352	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	170.85180		0.17085		175.23740	0.17524	170.852	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	220.19800		0.22020		217.34270	0.21734	220.198	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	175.69800		0.17570		180.14270	0.18014	175.698	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	180.62730		0.18063		185.12900	0.18513	180.627	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	215.12730		0.21513		212.32900	0.21233	215.127	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	162.22660		0.16223		160.11020	0.16011	162.227	12.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	247.72660		0.24773		252.91020	0.25291	247.727	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	23.04340		0.02304		22.03720	0.02204	23.043	13.31	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	808.54340		0.80854		814.83720	0.81484	808.543	13.31	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	10.69380		0.01069		10.02810	0.01003	10.694	14.27	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,096.19380		1.09619		1,102.82810	1.10283	1,096.194	14.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.59440		9.59440		9.58720	9.58720		12.03	0.00	0	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	361.05650		0.36106		357.25280	0.35725	361.057	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	256.65650		0.25666		260.05280	0.26005	256.657	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	355.78170		0.35578		352.00340	0.35200	355.782	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	261.38170		0.26138		264.80340	0.26480	261.382	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	350.56190		0.35056		346.80630	0.34681	350.562	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	266.16190		0.26616		269.60630	0.26961	266.162	12.00	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.66590		9.66590		9.66070	9.66070		12.22	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	301.78020		0.30178		299.37310	0.29937	301.780	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	525.88020		0.52588		528.67310	0.52867	525.880	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	532.39410		0.53239		535.17900	0.53518	532.394	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	298.29410		0.29829		295.87900	0.29588	298.294	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	294.84390		0.29484		292.42090	0.29242	294.844	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	538.94390		0.53894		541.72090	0.54172	538.944	12.50	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74750		9.74750		9.74340	9.74340		12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	569.98440		0.56998		568.06710	0.56807	569.984	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	362.48440		0.36248		364.66710	0.36467	362.484	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	564.67270		0.56467		562.75960	0.56276	564.673	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	367.17270		0.36717		369.35960	0.36936	367.173	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	559.39640		0.55940		557.48380	0.55748	559.396	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	371.89640		0.37190		374.08380	0.37408	371.896	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.79370		9.79370		9.84870	9.84870		12.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	164.11520		0.16412		187.31980	0.18732	164.115	13.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	310.41520		0.31042		278.61980	0.27862	310.415	13.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	160.82090		0.16082		183.65590	0.18366	160.821	13.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	317.12090		0.31712		284.95590	0.28496	317.121	13.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	157.58580		0.15759		180.05640	0.18006	157.586	13.41	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	323.88580		0.32389		291.35640	0.29136	323.886	13.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.91350		9.91350		9.96950	9.96950		13.78	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	355.04780		0.35505		385.28700	0.38529	355.048	13.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	381.54780		0.38155		355.78700	0.35579	381.548	13.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	350.99710		0.35100		380.66150	0.38066	350.997	13.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	387.49710		0.38750		361.16150	0.36116	387.497	13.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	346.98920		0.34699		376.41300	0.37641	346.989	13.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	393.48920		0.39349		366.91300	0.36691	393.489	13.92	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			78.31610		78.31610		-109.82650	-109.82650			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			430.20170		430.20170		463.77790	463.77790			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			395.42130		395.42130		446.53720	446.53720			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			399.95730		399.95730		400.46110	400.46110			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			60.20630		60.20630		74.10920	74.10920			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			30.35060		30.35060		48.93700	48.93700			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.19800		11.19800		11.31260	11.31260		15.00	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	524.51470		0.52451	612.90660	0.61291		524.515	14.24	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	116.51470		0.11651	90.30660	0.09031		116.515	14.24	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	517.70590		0.51771	605.54150	0.60554		517.706	14.26	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	119.70590		0.11971	92.94150	0.09294		119.706	14.26	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	510.95360		0.51095	598.22830	0.59823		510.954	14.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	122.95360		0.12295	95.62830	0.09563		122.954	14.28	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.37170		11.37170	11.48930	11.48930			15.47	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	504.03720		0.50404	568.81090	0.56881		504.037	15.26	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	422.33720		0.42234	369.51090	0.36951		422.337	15.26	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	499.56660		0.49957	563.91290	0.56391		499.567	15.27	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	427.86660		0.42787	374.61290	0.37461		427.867	15.27	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	495.12870		0.49513	559.05440	0.55905		495.129	15.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	433.42870		0.43343	379.75440	0.37975		433.429	15.29	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65220		1.65220	1.66230	1.66230			14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	432.86510		0.04329	490.27650	0.04903		432.865	14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	410.86510		0.04109	367.27650	0.03673		410.865	14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	390.99540		0.03910	444.59550	0.04446		390.995	14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	468.99540		0.04690	421.59550	0.04216		468.995	14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	352.76360		0.03528	402.64310	0.04026		352.764	15.03	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	530.76360		0.05308	479.64310	0.04796		530.764	15.03	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66960		1.66960	1.67960	1.67960			15.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	596.95380		0.05970	644.18440	0.06442		596.954	15.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	800.95380		0.08010	748.18440	0.07482		800.954	15.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	560.21410		0.05602	604.85840	0.06049		560.214	15.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	864.21410		0.08642	808.85840	0.08089		864.214	15.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	527.31210		0.05273	569.77120	0.05698		527.312	15.75	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	931.31210		0.09313	873.77120	0.08738		931.312	15.75	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.53657		110.53657	110.53137	110.53137				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	546.57000		0.54657	541.37000	0.54137		546.570		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	536.57000		0.53657	531.37000	0.53137		536.570		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	526.57000		0.52657	521.37000	0.52137		526.570		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			9.42611		84.03556	9.43239	83.98718				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	7,728.68000		7.72868	7,777.06000	7.77706		7,728.680		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	7,640.40000		7.64040	7,688.78000	7.68878		7,640.400		0.00	0	0.00

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	7,552.25000	7.55225		7,600.63000	7.60063		7,552.250		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.53941	85.14063		9.54589	85.09167				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	4.46000	0.00446		0.00000	0.00000		4.460		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000	0.00000		44.50000	0.04450		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	79.99000	0.07999		31.03000	0.03103		79.990		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	155.41000	0.15541		106.45000	0.10645		155.410		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			436.26400	436.26400		436.02200	436.02200				4,362,640.00	1	125.00
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	97,260.00000	9.72600		99,680.00000	9.96800		97,260.000		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	97,360.00000	9.73600		99,780.00000	9.97800		97,360.000		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	97,460.00000	9.74600		99,880.00000	9.98800		97,460.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			442.00100	442.00100		441.75600	441.75600				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	20,110.00000	2.01100		17,660.00000	1.76600		20,110.000		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	20,010.00000	2.00100		17,560.00000	1.75600		20,010.000		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	19,910.00000	1.99100		17,460.00000	1.74600		19,910.000		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			196.01000	196.01000		195.96400	195.96400				33,321,700.00	17	1,166.00
IGOV	On 06/02/2014	Index Future			198.61200	198.61200		198.56500	198.56500				31,777,920.00	16	190.00
ILBI	On 07/11/2013	Index Future			532.30800	532.30800		532.39900	532.39900				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			539.39900	539.39900		539.49200	539.49200				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			5.15000	94.85000		5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.19000	94.81000		5.21000	94.79000				0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.23000	94.77000		5.25000	94.75000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.29000	94.71000		5.33000	94.67000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.42000	94.58000		5.46000	94.54000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.53000	94.47000		5.59000	94.41000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.88000	94.12000		5.97000	94.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.17000	93.83000		6.27000	93.73000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.42000	93.58000		6.53000	93.47000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.67000	93.33000		6.78000	93.22000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.92000	93.08000		7.03000	92.97000				0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.17000	92.83000		7.27000	92.73000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.41070	8.41070		8.41530	8.41530			10.20	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	320.51920	0.32052		326.81430	0.32681		320.519	10.19	0.00	0	0.00

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	49.81920		0.04982		51.51430	0.05151	49.819	10.19	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	312.95430		0.31295		319.20090	0.31920	312.954	10.19	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	52.25430		0.05225		53.90090	0.05390	52.254	10.19	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	305.47650		0.30548		311.67040	0.31167	305.477	10.19	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	54.77650		0.05478		56.37040	0.05637	54.776	10.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.47590		8.47590		8.48150	8.48150		12.14	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	464.36650		0.46437		471.32610	0.47133	464.367	11.84	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	128.46650		0.12847		129.82610	0.12983	128.466	11.84	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	457.74830		0.45775		464.64840	0.46465	457.748	11.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	131.84830		0.13185		133.14840	0.13315	131.848	11.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	451.18830		0.45119		458.02740	0.45803	451.188	11.86	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	135.28830		0.13529		136.52740	0.13653	135.288	11.86	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.69640		9.69640	0.10309	9.65460	9.65460		17.98	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,082.02860		0.30820	0.10309	2,874.01320	0.28740	3,082.029	18.01	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	3,018.02860		0.30180	0.10309	3,228.01320	0.32280	3,018.029	18.01	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,027.11240		0.30271	0.10309	2,825.56640	0.28256	3,027.112	17.98	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	3,063.11240		0.30631	0.10309	3,279.56640	0.32796	3,063.112	17.98	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,976.87750		0.29769	0.10309	2,777.63980	0.27776	2,976.878	17.96	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	3,112.87750		0.31129	0.10309	3,331.63980	0.33316	3,112.878	17.96	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.68935		101.94297		7.69037	101.93626			0.00	0	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,299.16000		8.29916		8,305.87000	8.30587	8,299.160		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	8,226.43000		8.22643		8,233.14000	8.23314	8,226.430		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	8,153.75000		8.15375		8,160.46000	8.16046	8,153.750		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.78451		103.28356		7.78557	103.27678			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	354.35000		0.35435		347.57000	0.34757	354.350		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	418.03000		0.41803		411.25000	0.41125	418.030		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	481.67000		0.48167		474.89000	0.47489	481.670		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			6.12851		114.78406		6.13525	114.77153		2.61	0.00	0	29,465.00
R157	On 07/11/2013	Bond Future	5.59	Call	59.32000		0.05932		60.47000	0.06047	59.320	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,067.08000		1.06708		1,080.76000	1.08076	1,067.080	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	61.90000		0.06190		63.05000	0.06305	61.900	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,050.84000		1.05084		1,064.52000	1.06452	1,050.840	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	64.56000		0.06456		65.72000	0.06572	64.560	2.56	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,034.68000		1.03468		1,048.37000	1.04837	1,034.680	2.56	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28183		116.29352		6.28978	116.28080		2.39	0.00	0	300.00
R157	On 06/02/2014	Bond Future	5.64	Call	250.42000		0.25042		249.17000	0.24917	250.420	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,283.65000		1.28365		1,295.12000	1.29512	1,283.650	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	254.84000		0.25484		253.56000	0.25356	254.840	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,271.87000		1.27187		1,283.31000	1.28331	1,271.870	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	259.30000		0.25930		258.00000	0.25800	259.300	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,260.14000		1.26014		1,271.56000	1.27156	1,260.140	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.44456		111.05974		6.45405	111.04696		2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	185.06000		0.18506		183.86000	0.18386	185.060	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,892.88000		1.89288		1,904.46000	1.90446	1,892.880	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	187.54000		0.18754		186.32000	0.18632	187.540	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,881.60000		1.88160		1,893.16000	1.89316	1,881.600	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	190.04000		0.19004		188.81000	0.18881	190.040	2.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	1,870.34000		1.87034		1,881.89000	1.88189	1,870.340	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.63047		112.61170		6.64219	112.59888		1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	872.52000		0.87252		867.10000	0.86710	872.520	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	752.76000		0.75276		760.16000	0.76016	752.760	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	878.21000		0.87821		872.76000	0.87276	878.210	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	747.53000		0.74753		754.90000	0.75490	747.530	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	884.33000		0.88433		878.85000	0.87885	884.330	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	742.73000		0.74273		750.07000	0.75007	742.730	1.97	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.02318		123.97470		8.03429	123.87356		13.96	0.00	0	57,161.00
R186	On 07/11/2013	Bond Future	6.50	Call	4.86000		0.00486		5.27000	0.00527	4.860	13.65	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,075.65000		15.07565		15,177.20000	15.17720	15,075.650	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	20.27000		0.02027		21.40000	0.02140	20.270	13.65	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,444.65000		12.44465		12,546.92000	12.54692	12,444.650	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,004.90000		2.00490		1,986.19000	1.98619	2,004.900	13.96	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,216.30000		2.21630		2,298.73000	2.29873	2,216.300	13.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,679.02000		2.67902		2,650.23000	2.65023	2,679.020	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,621.49000		1.62149		1,693.84000	1.69384	1,621.490	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,583.94000		1.58394		1,655.52000	1.65552	1,583.940	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,731.39000		2.73139		2,701.83000	2.70183	2,731.390	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,784.30000		2.78430		2,753.97000	2.75397	2,784.300	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,547.03000		1.54703		1,617.84000	1.61784	1,547.030	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,283.80000		3.28380		3,246.35000	3.24635	3,283.800	14.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,242.39000		1.24239		1,306.08000	1.30608	1,242.390	14.08	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	632.37000		0.63237		676.10000	0.67610	632.370	14.20	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,867.70000		4.86770		4,810.29000	4.81029	4,867.700	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,663.73000		6.66373		6,589.16000	6.58916	6,663.730	14.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	291.60000		0.29160		318.17000	0.31817	291.600	14.32	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,575.76000		8.57576		8,488.94000	8.48894	8,575.760	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	122.26000		0.12226		136.58000	0.13658	122.260	14.45	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.11324		120.31562		8.12476	120.21305		14.24	7,459,568.44	62	120.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,544.42000		2.54442		2,520.34000	2.52034	2,544.420	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,935.57000		5.93557		6,014.06000	6.01406	5,935.570	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,578.04000		2.57804		2,553.65000	2.55365	2,578.040	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,876.59000		5.87659		5,954.77000	5.95477	5,876.590	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,611.95000		2.61195		2,587.24000	2.58724	2,611.950	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,817.99000		5.81799		5,895.85000	5.89585	5,817.990	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.20308		121.94540		8.21500	121.84162		13.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,967.10000		11.96710		12,055.55000	12.05555	11,967.100	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,688.99000		1.68899		1,673.66000	1.67366	1,688.990	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,709.16000		1.70916		1,693.65000	1.69365	1,709.160	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,889.53000		11.88953		11,977.80000	11.97780	11,889.530	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,812.25000		11.81225		11,900.33000	11.90033	11,812.250	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,729.51000		1.72951		1,713.81000	1.71381	1,729.510	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,686.77000		2.68677		2,663.03000	2.66303	2,686.770	13.72	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,040.06000		9.04006		9,120.10000	9.12010	9,040.060	13.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,569.72000		6.56972		6,519.55000	6.51955	6,569.720	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,022.00000		4.02200		4,075.61000	4.07561	4,022.000	14.04	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.29018		118.35739		8.30252	118.25229		13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,988.11000		5.98811		5,942.78000	5.94278	5,988.110	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,989.65000		5.98965		6,049.42000	6.04942	5,989.650	13.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Call	6,030.80000		6.03080		5,985.23000	5.98523	6,030.800	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,947.16000		5.94716		6,006.69000	6.00669	5,947.160	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,073.64000		6.07364		6,027.83000	6.02783	6,073.640	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,904.90000		5.90490		5,964.19000	5.96419	5,904.900	13.85	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			278.14531		278.14531		278.13795	278.13795			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	1,844.69000		1.84469		1,852.05000	1.85205	1,844.690		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	1,854.69000		1.85469		1,862.05000	1.86205	1,854.690		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	1,864.69000		1.86469		1,872.05000	1.87205	1,864.690		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			5.13868		107.27023		5.17113	107.23473		1.61	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	69.66000		0.06966		64.01000	0.06401	69.660	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	452.21000		0.45221		482.06000	0.48206	452.210	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	72.33000		0.07233		66.49000	0.06649	72.330	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	443.88000		0.44388		473.54000	0.47354	443.880	1.58	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	75.07000		0.07507		69.03000	0.06903	75.070	1.59	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	435.62000		0.43562		465.08000	0.46508	435.620	1.59	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.08752		104.27302		5.12982	104.23705		1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	397.29000		0.39729		378.61000	0.37861	397.290	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	267.71000		0.26771		285.00000	0.28500	267.710	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	402.07000		0.40207		383.24000	0.38324	402.070	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	264.00000		0.26400		281.14000	0.28114	264.000	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	407.12000		0.40712		388.15000	0.38815	407.120	1.35	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	260.56000		0.26056		277.56000	0.27756	260.560	1.35	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.93106		105.68549		4.99115	105.64914		1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	308.54000		0.30854		293.25000	0.29325	308.540	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	424.24000		0.42424		445.30000	0.44530	424.240	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	311.26000		0.31126		295.88000	0.29588	311.260	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	420.90000		0.42090		441.87000	0.44187	420.900	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	314.00000		0.31400		298.52000	0.29852	314.000	1.12	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	417.58000		0.41758		438.45000	0.43845	417.580	1.12	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.40029		102.75226		4.50150	102.71553		0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	495.90000		0.49590		472.35000	0.47235	495.900	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	173.90000		0.17390		187.08000	0.18708	173.900	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	498.29000		0.49829		474.67000	0.47467	498.290	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	172.68000		0.17268		185.79000	0.18579	172.680	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	500.68000		0.50068		476.99000	0.47699	500.680	0.82	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	171.47000		0.17147		184.51000	0.18451	171.470	0.82	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			204.84101		204.84101		204.83192	204.83192			0.00	0	43,210.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	208.99	Put	4,148.99000		4.14899	4,158.08000	4.15808		4,148.990		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	4,158.99000		4.15899	4,168.08000	4.16808		4,158.990		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	4,168.99000		4.16899	4,178.08000	4.17808		4,168.990		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			6.79833		106.14127	6.81506	106.08390			5.49	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	9.70000		0.00970	9.79000	0.00979		9.700	5.36	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,825.63000		3.82563	3,883.09000	3.88309		3,825.630	5.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	41.77000		0.04177	41.43000	0.04143		41.770	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,859.93000		2.85993	2,916.96000	2.91696		2,859.930	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	43.78000		0.04378	43.41000	0.04341		43.780	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,826.51000		2.82651	2,883.51000	2.88351		2,826.510	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	45.88000		0.04588	45.46000	0.04546		45.880	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,793.20000		2.79320	2,850.15000	2.85015		2,793.200	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,911.75000		103.91175	103,854.38000	103.85438		103,911.750	5.68	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	5.68	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.92357		107.53708	6.94168	107.47895			5.04	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	256.62000		0.25662	250.44000	0.25044		256.620	4.93	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,440.77000		3.44077	3,492.72000	3.49272		3,440.770	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	371.59000		0.37159	362.93000	0.36293		371.590	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,925.04000		2.92504	2,974.51000	2.97451		2,925.040	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	378.60000		0.37860	369.79000	0.36979		378.600	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,898.98000		2.89898	2,948.30000	2.94830		2,898.980	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	385.70000		0.38570	376.74000	0.37674		385.700	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,873.02000		2.87302	2,922.19000	2.92219		2,873.020	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,132.28000		1.13228	1,110.07000	1.11007		1,132.280	5.02	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,401.01000		1.40101	1,436.93000	1.43693		1,401.010	5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.04690		104.83256	7.06654	104.77374			4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,320.74000		4.32074	4,372.50000	4.37250		4,320.740	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	312.79000		0.31279	305.73000	0.30573		312.790	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	317.49000		0.31749	310.34000	0.31034		317.490	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,294.06000		4.29406	4,345.73000	4.34573		4,294.060	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,267.44000		4.26744	4,319.02000	4.31902		4,267.440	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	322.25000		0.32225	315.01000	0.31501		322.250	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,280.19000		1.28019	1,257.79000	1.25779		1,280.190	4.87	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,902.28000		1.90228	1,938.70000	1.93870		1,902.280	4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,166.43000		2.16643	2,134.17000	2.13417		2,166.430	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,115.29000		1.11529	1,141.85000	1.14185		1,115.290	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.17116		106.29707	7.19256	106.23757			4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,370.31000		1.37031	1,347.92000	1.34792		1,370.310	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,296.41000		2.29641	2,333.52000	2.33352		2,296.410	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,973.68000		1.97368	1,944.78000	1.94478		1,973.680	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,643.83000		1.64383	1,674.43000	1.67443		1,643.830	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,988.90000		1.98890	1,959.86000	1.95986		1,988.900	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,631.35000		1.63135	1,661.81000	1.66181		1,631.350	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,004.19000		2.00419	1,975.00000	1.97500		2,004.190	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,618.96000		1.61896	1,649.27000	1.64927		1,618.960	4.65	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.97392		97.78614	8.96986	97.82405				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	3,934.97000		3.93497		3,972.88000	3.97288	3,934.970		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	4,022.11000		4.02211		4,060.02000	4.06002	4,022.110		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	4,109.11000		4.10911		4,147.02000	4.14702	4,109.110		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			9.06699		94.81530		9.06280	94.85373			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,714.29000		2.71429		2,752.72000	2.75272	2,714.290		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	2,801.72000		2.80172		2,840.15000	2.84015	2,801.720		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	2,889.01000		2.88901		2,927.44000	2.92744	2,889.010		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			9.16092		96.09989		9.15660	96.13884			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,854.19000		1.85419		1,893.14000	1.89314	1,854.190		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	1,941.39000		1.94139		1,980.34000	1.98034	1,941.390		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,028.45000		2.02845		2,067.40000	2.06740	2,028.450		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			6.99237		107.40138		7.00372	107.35209		7.38	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	113.35000		0.11335		114.51000	0.11451	113.350	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,219.94000		3.21994		3,270.39000	3.27039	3,219.940	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	117.92000		0.11792		119.07000	0.11907	117.920	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,179.49000		3.17949		3,229.93000	3.22993	3,179.490	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	122.64000		0.12264		123.77000	0.12377	122.640	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,139.21000		3.13921		3,189.63000	3.18963	3,139.210	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	981.59000		0.98159		970.74000	0.97074	981.590	7.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	948.45000		0.94845		986.89000	0.98689	948.450	7.38	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.09721		104.78369		7.10927	104.73377		7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	681.36000		0.68136		674.16000	0.67416	681.360	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,660.65000		3.66065		3,703.37000	3.70337	3,660.650	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	692.20000		0.69220		684.87000	0.68487	692.200	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,628.64000		3.62864		3,671.23000	3.67123	3,628.640	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	703.16000		0.70316		695.71000	0.69571	703.160	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,596.77000		3.59677		3,639.24000	3.63924	3,596.770	7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.20457		106.20304		7.21740	106.15255		6.90	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	637.93000		0.63793		631.07000	0.63107	637.930	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,348.76000		5.34876		5,392.39000	5.39239	5,348.760	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	646.06000		0.64606		639.12000	0.63912	646.060	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,315.34000		5.31534		5,358.89000	5.35889	5,315.340	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,282.01000		5.28201		5,325.48000	5.32548	5,282.010	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	654.27000		0.65427		647.25000	0.64725	654.270	6.76	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.31081		103.65497		7.32449	103.60390		6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,787.32000		2.78732		2,763.82000	2.76382	2,787.320	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,306.33000		2.30633		2,333.90000	2.33390	2,306.330	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,806.95000		2.80695		2,783.34000	2.78334	2,806.950	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,288.85000		2.28885		2,316.31000	2.31631	2,288.850	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,826.67000		2.82667		2,802.94000	2.80294	2,826.670	6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,271.47000		2.27147		2,298.81000	2.29881	2,271.470	6.72	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.29649		102.12156		7.30267	102.09131		9.00	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	202.33000		0.20233		207.15000	0.20715	202.330	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,226.11000		3.22611		3,261.18000	3.26118	3,226.110	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	209.58000		0.20958		214.46000	0.21446	209.580	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,182.60000		3.18260		3,217.73000	3.21773	3,182.600	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	217.03000		0.21703		221.96000	0.22196	217.030	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,139.33000		3.13933		3,174.51000	3.17451	3,139.330	8.89	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.39955		99.82537		7.40606	99.79472		8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	756.65000		0.75665		755.52000	0.75552	756.650	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,413.01000		4.41301		4,442.53000	4.44253	4,413.010	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	768.67000		0.76867		767.49000	0.76749	768.670	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,375.83000		4.37583		4,405.30000	4.40530	4,375.830	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	780.83000		0.78083		779.60000	0.77960	780.830	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,338.83000		4.33883		4,368.25000	4.36825	4,338.830	8.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.50712		101.17761		7.51396	101.14669		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	671.50000		0.67150		669.77000	0.66977	671.500	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,852.02000		6.85202		6,881.21000	6.88121	6,852.020	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,811.84000		6.81184		6,840.99000	6.84099	6,811.840	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	679.98000		0.67998		678.21000	0.67821	679.980	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	688.53000		0.68853		686.73000	0.68673	688.530	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,771.75000		6.77175		6,800.87000	6.80087	6,771.750	8.48	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.61386		98.95047		7.62107	98.91922		8.55	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,253.34000		3.25334		3,241.74000	3.24174	3,253.340	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,923.95000		2.92395		2,943.60000	2.94360	2,923.950	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,275.75000		3.27575		3,264.07000	3.26407	3,275.750	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,903.20000		2.90320		2,922.77000	2.92277	2,903.200	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,298.24000		3.29824		3,286.50000	3.28650	3,298.240	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,882.55000		2.88255		2,902.06000	2.90206	2,882.550	8.54	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.43451		96.95076		7.44062	96.91734		10.31	24,237,690.00	250	10,564.00
R208	On 07/11/2013	Bond Future	6.79	Call	179.02000		0.17902		183.83000	0.18383	179.020	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,786.27000		3.78627		3,824.50000	3.82450	3,786.270	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	185.89000		0.18589		190.76000	0.19076	185.890	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,735.91000		3.73591		3,774.20000	3.77420	3,735.910	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	192.97000		0.19297		197.91000	0.19791	192.970	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,685.81000		3.68581		3,724.17000	3.72417	3,685.810	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,401.87000		1.40187		1,401.10000	1.40110	1,401.870	10.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,044.38000		1.04438		1,077.03000	1.07703	1,044.380	10.31	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.53055		98.22566		7.53693	98.19186		10.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	800.02000		0.80002		799.04000	0.79904	800.020	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,104.25000		5.10425		5,137.07000	5.13707	5,104.250	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	812.97000		0.81297		811.94000	0.81194	812.970	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,061.29000		5.06129		5,094.06000	5.09406	5,061.290	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	826.07000		0.82607		825.00000	0.82500	826.070	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,018.52000		5.01852		5,051.25000	5.05125	5,018.520	10.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			7.62560		96.15956		7.63227	96.12536		10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	685.91000		0.68591	684.15000	0.68415		685.910	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,848.00000		7.84800	7,880.44000	7.88044		7,848.000	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	694.98000		0.69498	693.19000	0.69319		694.980	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,801.06000		7.80106	7,833.47000	7.83347		7,801.060	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,754.25000		7.75425	7,786.62000	7.78662		7,754.250	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	704.16000		0.70416	702.33000	0.70233		704.160	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.71859		97.50287		7.72556	97.46830		9.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,594.89000		3.59489	3,582.01000	3.58201		3,594.890	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,241.42000		3.24142	3,263.11000	3.26311		3,241.420	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,621.00000		3.62100	3,608.04000	3.60804		3,621.000	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,218.16000		3.21816	3,239.77000	3.23977		3,218.160	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,647.20000		3.64720	3,634.16000	3.63416		3,647.200	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,195.03000		3.19503	3,216.56000	3.21656		3,195.030	9.60	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.78576		76.07669		8.79172	76.03011		21.35	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,496.41000		1.49641	1,504.86000	1.50486		1,496.410	21.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,569.77000		2.56977	2,624.80000	2.62480		2,569.770	21.31	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,995.73000		1.99573	2,000.67000	2.00067		1,995.730	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,962.59000		1.96259	2,014.11000	2.01411		1,962.590	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,034.76000		2.03476	2,039.40000	2.03940		2,034.760	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,923.54000		1.92354	1,974.76000	1.97476		1,923.540	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,074.22000		2.07422	2,078.55000	2.07855		2,074.220	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,885.04000		1.88504	1,935.95000	1.93595		1,885.040	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,185.30000		4.18530	4,171.83000	4.17183		4,185.300	21.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	687.51000		0.68751	720.62000	0.72062		687.510	21.66	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,035.18000		5.03518	5,015.11000	5.01511		5,035.180	21.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	461.67000		0.46167	488.18000	0.48818		461.670	21.75	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,625.21000		5.62521	5,601.02000	5.60102		5,625.210	21.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	348.67000		0.34867	371.06000	0.37106		348.670	21.81	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,841.78000		6.84178	6,810.43000	6.81043		6,841.780	21.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	192.12000		0.19212	207.35000	0.20735		192.120	21.94	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.86996		77.07709		8.87609	77.02992		21.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,673.35000		2.67335	2,668.45000	2.66845		2,673.350	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,282.22000		5.28222	5,324.49000	5.32449		5,282.220	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,704.18000		2.70418	2,699.16000	2.69916		2,704.180	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,231.92000		5.23192	5,274.07000	5.27407		5,231.920	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,735.22000		2.73522	2,730.07000	2.73007		2,735.220	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,181.97000		5.18197	5,223.99000	5.22399		5,181.970	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.95252		74.97615		8.95882	74.92841		21.24	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,745.96000		1.74596	1,742.59000	1.74259		1,745.960	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,981.87000		10.98187	11,026.24000	11.02624		10,981.870	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,765.15000		1.76515	1,761.71000	1.76171		1,765.150	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,910.40000		10.91040	10,954.70000	10.95470		10,910.400	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,784.48000		1.78448	1,780.97000	1.78097		1,784.480	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,839.21000		10.83921	10,883.44000	10.88344		10,839.210	20.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.03272		76.02363		9.03919	75.97531		20.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,828.53000		5.82853	5,811.89000	5.81189		5,828.530	20.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,774.17000		5.77417	5,805.85000	5.80585		5,774.170	20.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.05	Call	5,864.82000		5.86482	5,848.08000	5.84808	5,864.820	20.90	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	5,735.88000		5.73588	5,767.46000	5.76746	5,735.880	20.90	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	5,901.20000		5.90120	5,884.36000	5.88436	5,901.200	20.91	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	5,697.80000		5.69780	5,729.28000	5.72928	5,697.800	20.91	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R210	On 07/11/2013	Bond Future			157.35471		157.35471	157.34866	157.34866			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	2,635.29000		2.63529	2,641.34000	2.64134	2,635.290		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	2,645.29000		2.64529	2,651.34000	2.65134	2,645.290		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	2,655.29000		2.65529	2,661.34000	2.66134	2,655.290		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			128.19467		128.19467	128.23702	128.23702			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	1,795.33000		1.79533	1,752.98000	1.75298	1,795.330		0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.00	Put	1,805.33000		1.80533	1,762.98000	1.76298	1,805.330		0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.01	Put	1,815.33000		1.81533	1,772.98000	1.77298	1,815.330		0.00	0	0.00	
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R212	On 07/11/2013	Bond Future			130.39665		130.39665	130.39358	130.39358			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	2,593.35000		2.59335	2,596.42000	2.59642	2,593.350		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	2,603.35000		2.60335	2,606.42000	2.60642	2,603.350		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	2,613.35000		2.61335	2,616.42000	2.61642	2,613.350		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			8.60825		87.05901	8.62441	86.93033		18.42	0.00	0	19,468.00	
R213	On 07/11/2013	Bond Future	8.59	Call	1,875.84000		1.87584	1,840.63000	1.84063	1,875.840	18.36	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.59	Put	2,021.49000		2.02149	2,114.96000	2.11496	2,021.490	18.36	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.60	Call	1,914.62000		1.91462	1,878.58000	1.87858	1,914.620	18.37	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.60	Put	1,980.41000		1.98041	2,073.05000	2.07305	1,980.410	18.37	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.61	Call	1,953.85000		1.95385	1,916.99000	1.91699	1,953.850	18.37	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.61	Put	1,939.90000		1.93990	2,031.72000	2.03172	1,939.900	18.37	0.00	0	0.00	
R213	On 06/02/2014	Bond Future			8.69954		88.20388	8.71621	88.07348		18.92	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.29	Call	2,503.17000		2.50317	2,467.41000	2.46741	2,503.170	18.76	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.29	Put	5,800.04000		5.80004	5,894.68000	5.89468	5,800.040	18.76	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Call	2,532.91000		2.53291	2,496.77000	2.49677	2,532.910	18.77	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Put	5,747.10000		5.74710	5,841.36000	5.84136	5,747.100	18.77	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Call	2,562.87000		2.56287	2,526.35000	2.52635	2,562.870	18.77	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Put	5,694.49000		5.69449	5,788.37000	5.78837	5,694.490	18.77	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.78553		85.86020		8.80269	85.72816		18.80	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,710.72000		1.71072		1,686.67000	1.68667	1,710.720	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,242.69000		11.24269		11,350.68000	11.35068	11,242.690	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,171.77000		11.17177		11,279.52000	11.27952	11,171.770	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,729.50000		1.72950		1,705.21000	1.70521	1,729.500	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,748.43000		1.74843		1,723.89000	1.72389	1,748.430	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,101.12000		11.10112		11,208.62000	11.20862	11,101.120	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.87027		87.05963		8.88795	86.92583		18.52	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,769.47000		5.76947		5,708.67000	5.70867	5,769.470	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,999.27000		5.99927		6,072.27000	6.07227	5,999.270	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,805.47000		5.80547		5,744.39000	5.74439	5,805.470	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,959.26000		5.95926		6,031.98000	6.03198	5,959.260	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,841.59000		5.84159		5,780.23000	5.78023	5,841.590	18.48	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,919.46000		5.91946		5,991.90000	5.99190	5,919.460	18.48	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.96204		76.33083		8.96804	76.28279		22.01	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	51.66000		0.05166		55.03000	0.05503	51.660	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,513.07000		10.51307		10,564.48000	10.56448	10,513.070	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	54.05000		0.05405		57.52000	0.05752	54.050	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,416.31000		10.41631		10,467.82000	10.46782	10,416.310	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	56.53000		0.05653		60.11000	0.06011	56.530	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,319.84000		10.31984		10,371.46000	10.37146	10,319.840	21.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.04984		77.33462		9.05602	77.28596		22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,854.77000		3.85477		3,846.37000	3.84637	3,854.770	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,328.72000		4.32872		4,368.98000	4.36898	4,328.720	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,891.84000		3.89184		3,883.28000	3.88328	3,891.840	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,286.23000		4.28623		4,326.33000	4.32633	4,286.230	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,929.62000		3.92962		3,920.92000	3.92092	3,929.620	22.60	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,244.60000		4.24460		4,284.56000	4.28456	4,244.600	22.60	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.01274		98.96788		9.01877	98.90582			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,553.28000		13.55328		13,615.34000	13.61534	13,553.280		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	13,423.95000		13.42395		13,486.01000	13.48601	13,423.950		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	13,294.88000		13.29488		13,356.94000	13.35694	13,294.880		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.10258		100.26936		9.10880	100.20650			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	127.37000		0.12737		190.23000	0.19023	127.370		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	26.10000		0.02610		88.96000	0.08896	26.100		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	74.98000		0.07498		12.12000	0.01212	74.980		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			19,944.43000		19,944.43000		20,091.59000	20,091.59000			0.00	0	0.00
Total for Derivatives :													428,367,033.14	31,915	2 100 863.00

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	100.12177			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.78500	108.42435		6.78500	108.40469			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26670			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.15500	105.25798		8.15500	105.23474			0.00	0	44,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.82827			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.94508			0.00	0	5,000,000.00
AB013	On 21/11/2018	Spot Bond		9.02000	100.24182		9.02000	100.21779			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.13500	101.58586		7.13500	101.56619			0.00	0	5,203,000.00
AB07	On 07/03/2014	Spot Bond		6.33000	101.77023		6.33000	101.75303			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26932			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.47000	109.90388		8.47000	109.87910			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.82000	133.97701		0.82000	133.92791			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.28000	130.91853		2.28000	263.00456			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.81173			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66884			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93584			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37822			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.39531			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.40657			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.39500	106.23897		7.39500	106.21766			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.30886			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.93000	102.63531		6.93000	102.61600			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.98354			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13120			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94006			0.00	0	0.00

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	99.98145			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97961			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.25104			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.32230			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.28149			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.32145			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79280			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80370			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.27000	132.64781		5.27000	132.58344			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.95000	123.89616		2.95000	123.84353			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.77000	115.23527		2.77000	115.18698			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.42000	99.03199		4.42000	98.98617			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.87500	105.18403		5.87500	100.97190			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.77000	114.69904		10.77000	114.66635			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.81927			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19614			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.20819			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.21881			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.07000	110.36335		4.07000	110.31326			0.00	0	5,750,000.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	39.48258		100.00000	39.38587			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.02000	161.84599		2.02000	161.78145			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.86380		2.76000	153.79937			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.05000	166.16055		2.05000	166.09416			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.28000	161.47674		2.28000	161.41122			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.76625	72.46055		7.76625	72.43548			0.00	0	0.00

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		7.76625	72.46055		7.76625	72.43548			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.41000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.28371			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.56000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.41000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.97000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.04000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.59000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01710			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.90017			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.11000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.47000	105.20431		6.47000	105.18600			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.34000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.77000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.46000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.26000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18645			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.92500	112.59304		6.92500	112.57187			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85429			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.80000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.75000	93.13121		2.75000	99.22937			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.77500	97.98934		2.77500	143.43500			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.88000	109.83766		2.88000	186.83899			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	83.90000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.26500	91.22154	9.26500	91.43000			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	104.52134			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	9.46000	109.84913	9.46000	110.84673			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	9.40500	111.16535	9.40500	111.28050			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.58000	90.21711	8.58000	90.19629			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	9.50000	109.32898	9.50000	110.53282			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	8.07000	107.23260	8.07000	107.20917			0.00	0	410,000.00
ABS5		On 01/05/2015	Spot Bond	6.73500	105.90847	6.73500	105.88941			0.00	0	16,264,000.00
ABS6		On 01/06/2020	Spot Bond	8.60000	100.90169	8.60000	100.87848			0.00	0	487,000.00
ABS7		On 11/09/2026	Spot Bond	9.66000	94.39514	9.66000	94.37054			0.00	0	0.00

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		7.38500	104.91825		7.38500	104.89723			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.52000	128.48191		1.52000	128.43241			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.09000	132.93242		2.09000	267.05166			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.76000	122.91598		0.76000	125.61166			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.02500	122.78779		2.02500	125.20430			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.99624		100.00000	29.92357			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.08500	104.97651		11.08500	104.94523			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22428			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.35919		100.00000	2.35342			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25749			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72796			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.06189		100.00000	14.02746			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.19107			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.12496		11.00000	59.10806			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.99961		100.00000	8.97757			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.91249			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.15374			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	100.37820			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.41842			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.36025			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.37238			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.37772			0.00	0	0.00

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	101.46289			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46289			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47203			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.35057			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47203			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45375			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	85.01634			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.34370			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33852			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.22902			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33852			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.36515			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.37706			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.38189			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.37221			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.31418			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.35058			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.05500	104.96216		9.05500	104.93634			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32155			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.20000	102.22128		7.20000	102.20156			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.28778			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.50083			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	102.24432			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	101.34745			0.00	0	0.00

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	78.37633			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.52322			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.52881			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.36020			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90329			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90329			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.34745			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79178			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.34804			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.34513			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.48293			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70128			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.48284			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.02910			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.18333			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.43964			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.82283			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23375			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.36168			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30302			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.29766			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35409			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02672			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31521			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.30693			0.00	0	0.00

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	100.32301			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35312			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.33609			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31668			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32204			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.52503	10.23000	100.49732			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.32723			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31911			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.44784			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.14512			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.30052			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.09500	106.02738	9.09500	106.00161			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35159			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.83466	1.75000	108.91423			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32155			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32235			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34278			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.35476			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33080			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.35237			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.34039			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36673			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.68994			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.35716			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.84524			0.00	0	0.00

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	100.35237			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.34302			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.36352			0.00	2,000,000	1,000,000.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.36982			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31896			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.32627			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.37137			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.36578			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39303			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.34518			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38921			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39064			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39303			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.70874			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.37391			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.37391			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	112.89066			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	113.70247			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.32119			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.31782			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.21591			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.82503			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.32695			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.32839			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.34278			0.00	0	0.00

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	100.32167			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.12570			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	100.00000	0.02027		100.00000	0.02016			0.00	0	10,000,000.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.29530			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40258			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.41218			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.23656		100.00000	6.22145			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84498			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94200			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00659			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.49903			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.66715			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.89125			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.45567			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.70500	100.55353		7.70500	100.53193			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.92774			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.27418			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.06500	102.78928		8.06500	102.76684			0.00	0	5,523,000.00
AIR02	On 30/04/2023	Spot Bond	9.10000	121.39654		9.10000	121.36703			0.00	0	5,260,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	56.39267		100.00000	56.25606			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.00500	109.32416		7.00500	109.30337			0.00	0	18,610,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	47.19173		100.00000	47.07741			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.74255		100.00000	16.70550			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.02500	150.78429		3.02500	150.72007			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.77000	101.00758		4.77000	127.70998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95442			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.44238			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46141			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.44645			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19361			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.56500	105.13238		8.56500	105.10817			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84908			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.68812			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	82.61377		100.00000	82.43018			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.19230			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.09500	108.53813		7.09500	108.51735			0.00	0	30,685,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.12626			0.00	46,600,000	23,300,000.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11426			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.91000	101.86283		6.91000	101.84383			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.52000	104.89752		8.52000	104.87348			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17325			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.78848	103.74755		10.78848	102.51656			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.73699	101.43369		10.73699	101.01946			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.78262	101.31481		10.78262	100.94438			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.21270			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.82283	101.32440		10.82283	100.85959			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.73341	100.43785		11.73341	100.40732			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.21809			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.21809			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.03848	100.20058		11.03848	100.19584			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.95734	102.46292		10.95734	100.93108			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.73699	101.43369		10.73699	101.01946			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.91417	101.71367		10.91417	101.09918			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.12796	95.18015		10.12796	100.60185			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.20628			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.20363			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.20363			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.19207			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.47263	100.36811		10.47263	100.29539			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.29500	99.65139		11.29500	99.62124			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05391			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	68.64998		10.22500	97.06154			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18596			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.49094		12.22500	100.19964			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.20048			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.96500	63.95645		10.96500	99.87244			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19418			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19943			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19943			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19165			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.14450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20173			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.12789			0.00	1,000,000	1,000,000.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20173			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.78848	103.70169		13.78848	102.53927			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.08340	101.06573		15.08340	101.02748			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.97730	100.98987		13.97730	100.72710			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.26720			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.26720			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.26720			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.27754			0.00	6,000,000	3,000,000.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.67718		100.00000	10.65692			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.10248		100.00000	19.05619			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.38539		100.00000	17.34328			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.73172		100.00000	10.70573			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.73172		100.00000	10.70573			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.97517		100.00000	12.94374			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.24276		100.00000	11.21553			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	74.03457		100.00000	73.89411			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.86728			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.21864			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22399			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	1.99000	105.39358		1.99000	170.14539			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.02000	97.06616		8.02000	142.95505			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.02000	98.37700		8.02000	143.25005			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.40500	101.49111		8.40500	97.41741			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.37083			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.96572			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	101.17110			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.56661			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33081			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	59.50848		100.00000	59.36432			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.65500	98.23805		7.65500	98.21767			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.41063			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41618			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44816			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55474			0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66130			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.95934			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21320			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28002			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30866			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.31820			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43271			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		6.53069	100.00000	6.51487				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.53069	100.00000	6.51487				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.37841				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.41119				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.42013				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.12000		102.57605	8.12000	102.55350				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.44692				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.49439				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.83080	100.00000	5.81652				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.83080	100.00000	5.81652				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.15500		104.95683	6.15500	104.93954				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.32231				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.81156				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.23137				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.75142				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.74942				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.88627				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.74390				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.78669				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.86440				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.18701				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.71692				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.35068				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.21731	100.00000	13.18529				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.73000		111.98268	6.73000	111.96254				0.00	0	518,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond		9.17000	119.03130		9.17000	119.00230			0.00	0	364,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.99483			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.99673			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.87000	108.17162		8.87000	108.14612			0.00	0	7,008,000.00
CBL12	On 06/09/2018	Spot Bond		10.87500	102.66850		10.87500	102.63848			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.79426			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.12500	103.79999		11.12500	103.76946			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21376			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.06000	104.82391		9.06000	104.79868			0.00	0	405,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.20955			0.00	0	3,000,000.00
CBL18	On 23/08/2019	Spot Bond		11.56500	99.27290		11.56500	99.24258			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.27187			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.57641			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.14629			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.90500	96.91659		9.90500	96.89113			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.85000	120.42567		9.85000	120.39403			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.70000	116.30503		9.70000	116.27494			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.10000	115.17963		9.10000	115.15131			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.82497			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.42000	101.67999		11.42000	101.64880			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24434			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.28700			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.81102			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.23620			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.84123			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.68034			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66181			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.75970			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.44798			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.57121			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.57121			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.16205			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		67.80204		100.00000	67.63778			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		67.80204		100.00000	67.63778			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		67.80204		100.00000	67.63778			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.36028			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		67.80204		100.00000	67.63778			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.79081			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54779			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.71633		10.11000	102.68881			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54779			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01747			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	105.47423			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.35071		2.76000	112.63617			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		109.61900		3.14000	112.52152			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.87478		8.25000	100.85224			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54779				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54779				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.50954	3.10000	112.12923				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.45128	2.40000	112.07577				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.52188				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.49179				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.90100				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.89954				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.98500	101.22922	7.98500	101.20757				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.94853				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.94935				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.49247				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.50147				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.03500	105.66996	8.03500	105.64721				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.03500	105.66996	8.03500	105.64721				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	105.23118				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.67074				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.08500	104.50770	8.08500	104.48507				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.36999				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.41169				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.84879				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.84879				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	62.05887	100.17539	61.90664				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.59223				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37572			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.78028			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.83508			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.14881	9.35000	101.12369			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.14881	9.35000	101.12369			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.78021			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.78255			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.32389			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38495			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.29719			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21048			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21048			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21048			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21048			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21048			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21633			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22590			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22590			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22590			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22590			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22590			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22752			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.89500	103.55181	8.89500	103.52692			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.43620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.86727			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.36380			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.36380			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32529			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42582			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22286			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49837			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33799			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33559			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34333			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.86165			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95549			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95531			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34236			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.24934			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55491			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.26752			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19225			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32599			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38109			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38109			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38109			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38109			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.09172			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.75141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26308			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26308			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25986			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17204			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25986			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00158			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.39765			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17244			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17244			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17105			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.88382			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.13520			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.60756			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.48742			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.62670			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.72345			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.30959			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.41992			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.17319			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.54500	96.74330		10.54500	98.00124			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.06500	94.59950		11.06500	94.71707			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16259			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.39875			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.14351			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.49382			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.93059		8.80500	103.84176			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34518			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.50103			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	110.36523			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36291			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37008			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.39780			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37391			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53544			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53544			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53544			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41856			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.25122			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.32642			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16259			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.78202			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90968			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70590			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41920			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.46777			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16364			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54059			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	100.00000	0.02027		100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.76086		7.01000	37.37497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	146.13469				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.40500	101.49111	8.40500	129.47516				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.02000	32.54553	8.02000	142.95505				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.02000	32.93999	8.02000	143.25005				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.79394				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.67247				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.96112				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.96112				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.37482				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.34766				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35305				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35237				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.48449				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.31686				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.53500	109.34784	8.53500	105.84614				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.52000	104.89167	8.52000	104.86776				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.81500	118.86686	9.81500	118.83575				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.98500	109.11153	7.98500	109.08819				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.40500	107.71839	9.40500	107.69104				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.85500	95.62301	9.85500	95.59774				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.75000	96.17046	10.75000	96.14280				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.75000	93.81656	10.75000	93.78973				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.73864				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.77361				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66487			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22009			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.13285			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.19111			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.26500	91.43378		12.26500	94.22066			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.58682		100.00000	11.55025			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.16326			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.79500	98.21085		7.79500	97.02336			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.03096			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.25482			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.78201			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		100.00000	11.83083		100.00000	1.77107			4,000,000,000,000.00	40,000,000	80,000,000.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.06148			0.00	0	2,000,000.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.06821			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.76500	124.62563		6.76500	124.60299			0.00	0	33,843,513.00
DV22	On 07/02/2020	Spot Bond		8.03000	108.53628		8.03000	108.51306			92,585,900.00	11,530	32,171,000.00
DV23	On 27/02/2023	Spot Bond		8.52500	110.54695		8.52500	110.52187			179,125,688,775.00	21,011,811	115,373,000.00
E170	On 01/08/2020	Spot Bond		7.68500	132.90000		7.68500	132.87278			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.03423			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.87449			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.94771			0.00	0	2,000,000.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.99612			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.60449			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82224		0.10000	130.95542			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.20500	114.22003		2.20500	114.17395			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.25500	101.11013		2.25500	101.06920			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.29500	102.43781		2.29500	100.79214			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.30500	108.28792		9.30500	108.26116			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.15500	109.11197		9.15500	109.08500			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.80000	105.92342		9.80000	105.89589			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.39000	94.43464		10.39000	97.92905			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.89632			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.99292			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.68800			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.75033			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.40282			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.83886		100.00000	54.70455			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	89.53771		100.00000	89.32039			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	93.50872		100.00000	93.27611			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	87.40559		100.00000	87.20232			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	83.21291		100.00000	83.03357			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.15926		3.00000	129.10441			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94500	106.50328		10.94500	106.47244			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.07527			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61790			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.97999			0.00	2,000,000	5,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.48500	83.87634		9.48500	96.99158			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	100.00000	12.61873		100.00000	12.52401			0.00	0	150,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95770			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.93475			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06644			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.03583			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.88288			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.91016			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.86051			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90102			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85241			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.88617			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.42500		103.16457		6.42500	103.14664			25,759,110,000.00	4,009,200	6,009,200.00
ES18	On 20/04/2018	Spot Bond	7.29000		111.79011		7.29000	111.76825			1,087,653,420.00	149,198	169,293,406.00
ES23	On 25/01/2023	Spot Bond	8.15000		113.93611		8.15000	113.91138			45,527,953,800.00	5,586,252	233,636,000.00
ES26	On 02/04/2026	Spot Bond	8.61500		94.36707		8.61500	94.34520			567,737,115.00	65,901	149,963,000.00
ES33	On 15/09/2033	Spot Bond	9.38500		83.62987		9.39000	83.56989			1,877,997,878,895.00	200,106,327	1,091,677,000.00
ES42	On 25/04/2042	Spot Bond	9.65500		92.23850		9.65500	92.69464			0.00	0	85,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80024			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.84337			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.21937			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.98550			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.67361			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.41422			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.07607		100.00000	12.04682			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.75181		100.00000	11.72334			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.96745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.01070			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.09705			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.18322			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.88500	102.46943		6.88500	102.45026			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.96500	100.63296		8.96500	100.60886			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.44832			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44825			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.47449			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.80260			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.76500	108.39017		10.76500	108.35912			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.72465			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12500	123.50259		2.12500	124.28122			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.12000	132.61195		2.12000	266.40766			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.46000	95.68517		2.46000	102.13930			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.75500	98.22389		2.75500	143.77842			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.77000	111.61707		2.77000	189.86643			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.19500	112.07663		7.19500	112.05475			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.06500	57.46529		8.06500	56.75329			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49800	36.68434		9.49800	35.77733			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.44631		9.73000	34.51944			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.42031			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.27397			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.29995			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.23679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.23679			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.88479			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21472			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42340			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.57328			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36034			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40014			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.56439			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39303			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48341			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52364			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37248			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.29068			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57972			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38586			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.31638		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45779			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54818			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41307			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44164			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52033			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54346			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57737			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51891			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50236			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44876			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44021			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55572			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54865			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52930			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55666			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.47014			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.34739		100.09221	12.31713			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34614			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42119			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47645			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.13217			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39034			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	100.39522			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35689			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36435			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49052			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44325			0.00	0	0.00

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	100.42676			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.35716			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	50.95918		13.22500	50.94096			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.33415			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.33463			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.51544			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35189			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.70500	87.30873		3.70500	90.28813			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.36913			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.36913			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.99368			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16259			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.55564			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.34518			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.33607			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.43233			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.40114			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.89476			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.81209			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.58056			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.46681			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.67206			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39174			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.62822			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.73122			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.32881			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43460			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.36500	119.17564		3.36500	113.45628			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39712			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40148			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.34500	109.17074		3.34500	113.62211			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.10000	98.96831		1.10000	119.13163			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.36500	106.21321		3.36500	113.45628			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.08000	104.54203		2.08000	120.47071			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.15000	103.50761		2.15000	123.88507			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63214			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63365			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64548			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34084			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39425			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46589			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44751			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37535			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58631			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37487			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.90821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.21808		100.00000	8.19796			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	9.77672		100.00000	9.74586			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.22000	138.74300		4.22000	138.67929			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.95454			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87301			0.00	0	2,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	104.03829			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.28523			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.81917			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.20110			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.11636			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.63000	127.30488		2.63000	255.74262			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.13000	132.50533		2.13000	266.19339			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.85000	125.09555		2.85000	251.30281			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.49500	102.42419		2.49500	120.93253			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.33767			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.02500	121.42437		2.02500	121.37597			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60994			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.21664			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.27554			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.94000	90.34545		2.94000	90.30722			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.48222		104.97509	13.44774			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.51208		101.07593	17.46878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		9.77786		100.44759	9.75381			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.39521			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.96010		100.76967	15.92075			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.07900			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.60000		99.08769		2.60000	99.04663			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	100.37635			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.10934			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.42000		96.24519		2.42000	102.54816			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.18401			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.45000		95.95731		2.45000	102.24134			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.86819			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.33000		130.38105		2.33000	331.89309			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.20701			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.20108			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.12650			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06825			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.79832			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.70431			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.97680			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.81500		103.19133		5.81500	103.17499			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.14500		104.11342		6.14500	104.09600			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.13500		102.77609		7.13500	102.75619			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.58000		103.63401		7.58000	103.61272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		7.74500	115.43205		7.74500	115.40808			0.00	0	2,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.32500	106.75871		8.32500	106.73505			0.00	0	12,509,000.00
FRX20	On 01/10/2020	Spot Bond		8.55500	105.71383		8.55500	101.17415			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.31500	91.16346		9.31500	91.14053			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.40000	112.74015		9.40000	112.71187			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.19000	95.67580		10.19000	95.64998			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.36000	82.05250		10.36000	82.02986			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.27228			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.28733			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.29954			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.30441			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.31654			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.33599			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.35056			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.41361			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38527			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96423			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.87000	101.76805		8.87000	101.74392			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.02795			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	98.98333			0.00	1,200,000,000	600,000,000.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.70870			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95629			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.66486			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.57875			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.96955			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.95969			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.28091			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.31155			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.37078			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44428			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.54633			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	100.53209			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.86804			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.87955			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.58430			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.89948			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.49073			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.17177			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29163			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.83009			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.45419			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.20978			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.11397			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.98205			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.51472			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.57331		103.61323		7.57331	100.70973			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.59222			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.92646		103.68151		7.92646	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69185			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.37728		103.77399		8.37728	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.81361			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.83559			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86171			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85595			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.82500		111.84717		7.82500	111.82385			0.00	0	34,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		134.98399		1.90000	271.17453			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		138.15367		1.88000	271.61299			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.31000		101.18729		9.31000	101.16228			260,680,000,000.00	28,000,000	23,779,000.00
HWAY35	On 31/07/2035	Spot Bond	9.33000		100.99460		9.33000	100.96958			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		31.39656		100.00000	31.25698			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.13836		100.00000	9.09773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond		1.80000	109.16957		1.81000	109.01692			222,561,000,000.00	123,645,000	1,013,740,000.00
I2038	On 31/01/2038	Spot Bond		2.34000	105.27618		2.34000	105.23331			33,245,456,400.00	14,207,460	552,427,460.00
I2046	On 31/03/2046	Spot Bond		2.44000	101.87313		2.44000	101.83131			2,426,092,000,000.00	994,300,000	460,300,000.00
I2050	On 31/12/2050	Spot Bond		2.40000	109.83479		2.40000	109.78991			9,600,000,000.00	4,000,000	83,203,108.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.08500	105.11440		7.08500	105.09419			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.66827			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59142			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.47491			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.71569			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.72500	101.44065		6.72500	101.42249			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.58500	104.82609		7.58500	104.80453			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.22000	107.11797		8.22000	107.09414			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.65500	104.87808		6.65500	104.85932			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.34155			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85567			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.07000	110.48035		4.07000	110.43025			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.40500	103.34574		7.40500	103.32532			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07729			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.14706			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.92000	105.61387		0.92000	124.97490			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.09500	105.49308		2.09500	124.55732			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.10295			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.94886			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.89000	103.41491		7.89000	103.39292			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.53955			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.18303			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.92382			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.39500	100.74762		8.39500	100.72498			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.91500	93.81083		8.91500	93.78861			0.00	0	303,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.59950			0.00	0	99,000.00
IBL49	On 02/04/2018	Spot Bond		7.97000	85.35896		7.97000	97.76353			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.96500	108.58757		8.96500	102.31145			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15597			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.19367			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.34500	106.09929		7.34500	101.10659			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.17500	106.84309		8.17500	101.24722			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00247		100.00000	0.00247			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.36178		5.00000	102.34797			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.36178		5.00000	102.34797			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.94381		5.00000	100.93028			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.86515		5.00000	102.34797			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.27389		4.00000	100.26292			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.03580			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.97997			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18576			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.46205		9.20000	107.43549			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.15858			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.15858			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.04611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.75513	100.00000	7.73614				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.27726				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.03165				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.91575				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.08500		100.33521	9.08500	100.31058				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.68472				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.84319				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.42091				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.58352				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.33050	100.00000	4.31698				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.25000		99.91377	5.25000	99.82769				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.25000		99.81336	5.25000	99.72746				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.35000		99.40263	5.35000	99.31581				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.35000		99.30135	5.35000	99.21471				0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.35000		99.20028	5.35000	99.11381				0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.45000		99.08274	5.45000	98.99486				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.45000		98.67398	5.45000	98.58683				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.50000		98.55941	5.50000	98.47167				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.25000		97.44214	5.25000	99.92813				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.25000		99.71315	5.25000	99.62742				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.35000		99.60581	5.35000	99.51863				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.35000		99.50412	5.35000	99.41712				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.03302				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90253			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18060			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.78848	102.79741		10.78848	101.89185			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.78848	100.68929		10.78848	100.51276			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.31581			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.73602			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30930			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.10549		6.50000	100.08790			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38109			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.13652			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75914			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75914			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86663			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97434			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19291			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.62901			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.43179			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38439			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91261			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89956			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.59902			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.76870			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.30498			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.50416			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.28986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.95282			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.52599			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.53069			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.28769			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.30309			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.15855			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.15855			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.59236			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		90.13047		100.00000	89.91433			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.19207			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	25,000,000.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.71068			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.89780			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.89532			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.89371			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.09500		102.02349		8.09500	102.00138			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.38000		101.48658		6.38000	101.46935			0.00	0	8,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.60878			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.47000		104.63088		8.47000	104.60691			0.00	0	899,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01725			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.98645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32229			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.26500	106.66715		8.26500	106.64355			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55318			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.69016			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.18500	97.36647		3.18500	114.95874			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.93500	93.13955		3.93500	125.05819			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.12445			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.94015			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.85140			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.54275			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.22636			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.28888			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.81000	88.62800		3.81000	89.36198			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.81000	88.55411		3.81000	95.30947			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.59660			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.21762			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.76590			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.42091			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.46500	113.91633		11.46500	113.88183			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.68283			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.93500	92.15110		3.93500	125.05819			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.67639			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.64492		5.45000	98.55782			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.11471			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30839			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.31849			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.23111			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.06449			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39028			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.14427			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.09611			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.88673			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13944			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.81841			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.91901			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.65023			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89541			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89461			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89300			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50365			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30835			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.34967			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.99461			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.99223			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	94.84536		100.00000	94.60154			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	86.09682		100.00000	85.89659			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	57.85552		100.00000	57.67489			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	66.10080		100.00000	65.97540			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.34318			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.84406		100.00000	44.73543			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.87574			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86848			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	60.63386		100.00000	60.44456			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.75104			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57223			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.40000	147.55022		8.40000	140.80186			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.46024			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71016			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11940			0.00	1,000,000	4,000,000.00
LGL02	On 13/08/2017	Spot Bond		8.57000	98.27468		8.57000	98.25228			0.00	0	2,490,000.00
LGL03	On 03/04/2018	Spot Bond		8.62000	68.49686		8.62000	96.51944			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.06500	107.82104		9.06500	101.85070			0.00	0	207,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69013			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.33500	102.22014		11.33500	102.18934			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75728			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95596			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95715			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.85669			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.50067			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.10022			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		100.00000	78.66379		100.00000	78.49462			124,200,000,000,000.00	1,242,000,000	500,000,000.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.87393			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97077			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01607			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86972			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61725			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.32396			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.48722			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12073			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.53961			0.00	0	2,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.42858			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46642			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.39549			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	96.74858		100.00000	96.49923			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	91.96044		100.00000	91.73505			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	66.08166		100.00000	65.92158			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	55.10847		100.00000	54.97350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.01182	100.00000	42.90763				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.99310	100.00000	13.95883				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.16284	100.00000	34.07917				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		66.66670	100.00000	66.66670				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.31500		102.96659	8.31500	102.94367				0.00	0	2,005,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.49129				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.41703				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.45414				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.01697				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.01710				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.01774				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.75117				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.83919				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.70500		102.41588	7.70500	102.39461				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.38500		106.39561	8.38500	106.37186				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.23000		107.01575	9.23000	106.98951				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.67000		106.95797	5.67000	106.94163				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.30195				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.31412				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.26500		104.85288	9.26500	104.96928				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.23500		102.80000	7.23500	102.77983				0.00	0	24,619,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.72570				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.63000		103.60116	8.63000	103.57725				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.69392				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond		8.33000	103.49778		8.33000	103.47470			0.00	0	2,206,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.15000	105.37638		6.15000	105.35904			0.00	0	941,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	79.17570		100.00000	79.00433			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.28500	105.58932		7.28500	105.56879			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.27500	108.28877		8.27500	108.26492			0.00	0	700,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	76.84211		100.00000	76.68067			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.42000	103.60769		5.42000	103.59235			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.60840		100.89771	6.59226			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.69573		100.61875	6.67941			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	100.89456			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.91699			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.93205			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.94849			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.96343			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.97075			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.06075			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.16545			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.27696		100.00000	0.27629			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.27696		100.00000	0.27629			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.70500	100.43432		8.70500	100.41107			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.03500	105.95393		7.03500	101.08153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.58296			0.00	0	10,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.53486			0.00	22,263,000	7,421,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95528			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.49079			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14788			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.12282			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22882			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.88500	107.22022		6.88500	107.20017			0.00	0	36,505,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79781			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.23500	115.47422		8.23500	115.44849			0.00	0	489,000.00
NBK4	On 28/10/2024	Spot Bond		10.57500	32.92312		10.57500	32.91406			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.33500	107.90185		7.33500	107.88061			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53684			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.62525			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.51500	101.19656		6.51500	101.17902			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.46628			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.53500	104.42980		7.53500	104.40847			0.00	0	247,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.26136			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	100.84091			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16031			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.86867				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68932				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.53103				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65014				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	101.40290				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.53599				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.33737				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.88326				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.61815				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.67099				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.51462				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.08518				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.03843				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.32991				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31045				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98191				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.29851				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.29377				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.29354				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.03500	105.04629	8.03500	105.02343				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.63928				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.93000	102.41995	5.93000	102.40364				0.00	0	20,300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01438				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.72000	118.31327	11.72000	118.27666				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	111.09839				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.75280				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.80262				0.00	6,000,000	6,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.14000		159.81840	2.14000	159.75413				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.31500		107.22227	8.31500	107.19853				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.41617				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.84379				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.84379				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.94500		108.73686	8.94500	108.71072				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.82328				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.10108				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.77993				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.77219				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.80417				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.14500		108.71788	9.14500	110.17222				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.83617				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.80422				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.82333				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.34500		108.69927	9.34500	108.67199				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.88727				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.84895				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.83611				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.07833				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.00062				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.86165				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond		4.14500	137.36966		4.14500	137.30688			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.53500	107.49387		6.53500	107.47509			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.05500	121.74074		8.05500	121.71447			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.48500	128.85150		8.48500	128.82240			0.00	0	8,769,000.00
NRA023	On 31/05/2023	Spot Bond		2.03500	167.06068		2.03500	166.99399			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.08000	130.16918		9.08000	130.13759			0.00	0	4,643,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.82484			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.82971			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.56726			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.23136			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.12933			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.27603			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.86922			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.12121			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.97422		100.00000	16.93309			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.28421		100.00000	21.23265			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.31500	108.94970		6.31500	108.93119			0.00	0	4,731,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.03000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	38.81794		100.00000	38.72389			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.31889			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.40058			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.56493			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.83048			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.68414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.27335			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.80665			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.35790			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.35142			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.39321			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.37262			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.35909			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.41582			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.39027			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.37321			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.44079			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.41083			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.38968			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.21164			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.25038			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.26782			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.30656			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.47310			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51182			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.96048			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37266			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.08500		107.51625		6.08500	107.49845			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.55000		95.01699		5.55000	95.00262			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.82000		39.22645		7.82000	39.21823			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.08000		114.22995		6.08500	114.20125			77,239,228,895,360.00	12,703,820,542	17,287,582,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.08500		114.22017		6.08500	114.20125			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.98500		89.22274		5.98500	89.20821			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.08500		120.53404		6.08500	120.51408			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.91500		84.28115		5.91500	84.26758			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.99000		123.37625		8.00000	123.25804			51,312,233,296,670.00	6,422,056,733	12,609,128,182.00
R187P	On 21/12/2026	Spot Bond	7.74000		36.70105		7.74000	36.69344			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.66000		34.39132		7.66000	34.38425			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000		277.27433		1.63000	277.16668			14,344,000,000.00	8,800,000	237,157,495.00
R201	On 21/12/2014	Spot Bond	5.15000		106.75240		5.18000	106.70193			1,817,813,334,450.00	352,973,463	1,167,312,463.00
R202	On 07/12/2033	Spot Bond	2.28000		204.19951		2.28000	204.11665			106,122,983,040.00	46,545,168	1,545,685,297.00
R2023	On 28/02/2023	Spot Bond	7.65500		101.45085		7.65500	101.42980			12,331,744,444,580.00	1,610,939,836	5,297,792,836.00
R203	On 15/09/2017	Spot Bond	6.75500		105.62888		6.77000	105.55681			46,736,279,839,480.00	6,918,768,296	5,681,657,296.00
R2030	On 31/01/2030	Spot Bond	8.00000		100.32389		8.00000	100.25903			0.00	0	350,000,000.00
R2037	On 31/01/2037	Spot Bond	8.93500		97.36110		8.93500	97.33798			20,514,760,000,000.00	2,296,000,000	2,188,236,000.00
R204	On 21/12/2018	Spot Bond	6.95500		106.88290		6.96500	106.81871			16,399,647,493,060.00	2,357,965,132	5,348,370,880.00
R2048	On 28/02/2048	Spot Bond	8.98500		98.43831		8.98500	98.41442			21,245,229,271,500.00	2,364,521,900	2,189,244,900.00
R206	On 15/01/2014	Spot Bond	5.24000		102.31058		5.23500	102.29748			11,926,240,000,000.00	2,276,000,000	1,532,060,000.00
R207	On 15/01/2020	Spot Bond	7.26000		101.62857		7.26500	101.58406			17,741,688,866,220.00	2,443,758,797	6,326,294,462.00
R208	On 31/03/2021	Spot Bond	7.40000		96.48272		7.40500	96.43579			13,153,969,744,600.00	1,777,563,479	6,451,563,648.00
R209	On 31/03/2036	Spot Bond	8.75500		75.70943		8.76000	75.65231			23,112,286,547,075.00	2,639,895,665	8,542,208,443.00
R210	On 31/03/2028	Spot Bond	2.03500		156.86198		2.03500	156.79932			1,314,203,000,000.00	645,800,000	953,070,723.00
R211	On 31/01/2017	Spot Bond	0.23000		127.79324		0.22000	127.78922			11,737,130,000.00	51,031,000	271,841,000.00
R212	On 31/01/2022	Spot Bond	1.52500		129.98833		1.52500	129.93825			339,319,264,900.00	222,504,436	955,218,732.00
R213	On 28/02/2031	Spot Bond	8.57500		86.63871		8.59000	86.49840			27,366,222,003,400.00	3,191,396,152	6,253,089,364.00
R214	On 28/02/2041	Spot Bond	8.93500		75.92210		8.93500	75.90376			17,176,733,823,555.00	1,922,410,053	7,673,751,037.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond		5.04000	97.87811		5.04000	97.86488			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.15000	95.36324		5.15000	95.34985			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.14500	91.68837		6.14500	91.67304			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.98500	89.22274		5.98500	89.20821			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.90500	86.79428		5.90500	86.78033			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.91500	84.28115		5.91500	84.26758			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.21500	98.96777		5.21500	98.95377			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.23500	96.45001		5.23500	96.43639			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.18500	94.04478		5.18500	94.03162			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.05500	90.35941		6.05500	90.34469			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.92500	87.94799		5.92500	87.93396			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.90500	85.46230		5.90500	85.44871			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.96500	82.85677		5.96500	82.84346			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.74500	78.23815		6.74500	78.22398			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.79500	75.53210		6.79500	75.51831			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.97000	72.47174		6.97000	72.45817			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.95000	70.10156		6.95000	70.08848			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.93000	67.82202		6.93000	67.80939			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.92000	65.58998		6.92000	65.57778			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.22500	62.15757		7.22500	62.14551			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.20500	60.07384		7.20500	60.06223			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.32500	57.47027		7.32500	57.45897			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.29500	55.57151		7.29500	55.56063			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.26500	53.75105		7.26500	53.74057			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.23500	52.00530		7.23500	51.99521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	7.19500	50.37799	7.19500	50.36826				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.15500	48.82048	7.15500	48.81110				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.94000	43.46967	7.94000	43.46042				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.90000	41.99037	7.90000	41.98148				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.86000	40.57706	7.86000	40.56852				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.82000	39.22645	7.82000	39.21823				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.78000	37.93543	7.78000	37.92752				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.74000	36.70105	7.74000	36.69344				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.70000	35.52056	7.70000	35.51323				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.66000	34.39132	7.66000	34.38425				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.59216				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.06426				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.92283				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.86252				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.87991				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.28732	100.00000	12.25755				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.24091	100.00000	4.23064				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.51175				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.49669				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.56907				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14129				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.49805				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.82522				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23312				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.46843				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.51017			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.88506			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.69378			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.19916			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.32214			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.79343			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.52723			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	100.00000		36.72782	100.00000	36.44912			30,000,000,000,000.00	300,000,000	300,000,000.00	
RES26	On 13/01/2014	Spot Bond	100.00000		79.17570	100.00000	79.00433			0.00	0	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.63207			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.01386			0.00	0	6,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22562			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.13814			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.90502			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.90502			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.96152			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.30154			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.33833			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.73603			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.58666			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.58568	12.35000	104.55162			0.00	0	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.62944			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.48780	100.00000	13.45512			0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56595			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.10988			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.36698			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83666			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	88.67470		100.00000	88.46154			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.95762			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.58578		100.00000	1.58190			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.63171		100.00000	8.61079			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.90544		100.00000	15.86691			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.76720		100.00000	13.73386			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	105.93362			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.89871			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.70500	111.53514		8.70500	111.50917			0.00	0	7,405,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.91550			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.38500	113.47092		7.38500	113.44857			0.00	0	33,450,400.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.86432			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.82000	106.27389		8.82000	106.24882			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.51364			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.43501			0.00	0	12,500,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.41380			0.00	10,000,000	13,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.56659			0.00	90,000,000	45,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.53571			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.38500	106.97419		7.38500	106.95311			0.00	0	13,345,000.00
SBK9	On 10/04/2018	Spot Bond		8.56500	103.57067		8.56500	99.34886			0.00	0	4,600,000.00
SBK11	On 09/04/2014	Spot Bond		1.82000	130.12001		1.82000	130.06562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond		7.54500	111.41192		7.54500	111.38913			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.40500	111.67717		7.40500	111.65474			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.33500	111.81011		7.33500	111.78786			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.17000	100.80210		8.17000	100.77980			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.48000	111.53497		7.48000	111.51234			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.44500	111.60130		7.44500	111.57876			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.39025			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.61616			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.34025			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02450			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	94.47983		100.00000	94.23943			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.82000	104.02329		7.82000	104.00125			234,600,000,000.00	30,000,000	15,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.05204			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.82512			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.27128			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.28147			0.00	0	6,000,000.00
SBS19	On 23/06/2021	Spot Bond		9.05500	109.12122		9.05500	109.09482			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.65000	106.87636		9.65000	106.84900			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.08526			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19849			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08589			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.79435			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.45500	105.13673		8.45500	105.11307			0.00	0	6,622,000.00
SBS3	On 25/05/2026	Spot Bond		8.70000	99.24966		8.70000	99.22669			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.10500	100.54548		9.10500	100.52115			0.00	0	315,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.26500	113.06434		7.26500	113.04242			0.00	0	197,000.00
SBSI11	On 07/12/2023	Spot Bond	2.16000	132.18611		2.16000	265.55189			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.92000	105.61387		0.92000	124.97490			9,660,000,000.00	10,500,000	10,500,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.47000			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	5.83080		100.00000	5.81652			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	153.44435		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000	109.45698		1.49000	122.73721			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.10549		6.50000	100.08790			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41906			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.14781			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56330			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.87000	102.04169		8.87000	102.01749			0.00	0	493,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22109			0.00	180,000	25,045,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96489			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.27117			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24515			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.12511			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.38500	107.12494		7.38500	107.10383			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.56500	107.78723		8.56500	101.78481			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.22000	100.63658		8.22000	100.61418			0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96023			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.86032			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01501			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.86691			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.87000	106.92047		7.87000	106.89791			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.76073			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.09662			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.86104			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.08500	94.88902		9.08500	94.86599			0.00	0	25,799,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70395			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23722			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.45412			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.01300	88.04534		9.01300	88.02402			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.07500	87.73973		9.07500	87.71834			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.42500	105.25653		6.42500	105.23834			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.52500	95.58332		8.52500	95.56164			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38441			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.95000	101.53440		7.95000	101.51253			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.98500	112.47801		6.98500	112.45668			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.56000	100.78258		2.56000	101.12515			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.91500	101.94935		7.91500	102.72058			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.26220			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.07859			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.80562			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.42000	109.93249		9.42000	111.16195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61686			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60230			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36289			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.81046			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.69362			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.69374			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.59295			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.76689			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.46163			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.40494			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.40469			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.38922			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.34713			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.28757			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.24440			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.09888			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.96748			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.78233			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.64500	110.97763		6.64500	110.95770			0.00	0	15,897,553.00
SZ25	On 30/09/2025	Spot Bond		8.56000	103.47443		8.56000	103.45060			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	60.93652		100.00000	60.80238			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	44.06947		100.00000	43.96270			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	20.84988		100.00000	20.79938			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.44500	101.13209		6.44500	101.11474			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.84335			0.00	0	0.00

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	101.10007			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.29591			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.75914			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.62071			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.17301			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.33500	105.10812		7.33500	105.08754			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.52034			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80122			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.87658			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.45791			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.50268			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.74740		7.83000	101.72617			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43328			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48925			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58090			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.43328			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.48925			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.68025		7.16000	101.49785			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.59892			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58996			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.80474			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.77567			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.65381			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.55336			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.16580			0.00	0	0.00

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	101.22433				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.28488	8.73000	101.70822				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.30662				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.46749				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	102.03720				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.49909				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06997	101.06155	7.05268				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.42433				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.67130				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.62577				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.71527				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.66274				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43406				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.46545				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48788				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.46545				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.48788				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.49909				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45200				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48788				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.61119				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.61119				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.61119				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.79052				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.83535				0.00	0	0.00

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	101.77932			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.67533			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.73129			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.70891			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.23608			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.03500	110.83294		8.03500	110.80908			0.00	0	500,000.00
TL20	On 22/02/2020	Spot Bond		7.44000	96.61033		7.44000	96.56646			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.67000	109.17348		7.67000	109.15116			0.00	0	113,280,000.00
TN20	On 17/09/2020	Spot Bond		8.43500	111.30897		8.43500	111.28357			1,622,151,720.00	192,312	278,951,783.00
TN23	On 06/11/2023	Spot Bond		8.69500	118.50366		8.69500	118.47625			76,046,470.00	8,746	102,254,000.00
TN25	On 19/08/2025	Spot Bond		9.04000	104.60122		9.04000	104.57608			0.00	0	140,057,000.00
TN27	On 14/11/2027	Spot Bond		9.07500	102.18719		9.07500	102.16255			0.00	0	21,617,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25666			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.82968			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.15194			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.96787			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.99584			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.99870			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.13663			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.42256			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01568			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01642			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01684			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.24123		10.00000	100.21439			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.23521		9.75000	100.20905			0.00	0	0.00

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		10.23511	100.00000	10.20871				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.21383				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.19821				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.19316				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.75401				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.09315				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.47580				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.85811				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.58991				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.82002				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.62204				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.58318				0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.36004				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	94.31637				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.35656				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.32904				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.29710				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.25288				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.01893				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.89795				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.80812				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.78019				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.70054				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.46712				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.93922				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.24589			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.81566			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.80500	111.21949		8.80500	111.19302			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.18309			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.74663			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02125			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.11000	104.19604		9.11000	104.17041			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	94.26657		100.00000	94.02793			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	94.37080		100.00000	94.13188			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	94.40554		100.00000	94.16654			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12376			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.16884			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.07676			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.11651			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.11824			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.13911			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.14351			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.94836			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	133.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.44500	118.95637		6.44500	118.93587			0.00	0	97,100,000.00
WS05	On 01/08/2018	Spot Bond		0.56000	240.78820		0.56000	240.70174			128,800,000.00	230,000	38,115,000.00
WSP1	On 28/05/2015	Spot Bond		6.48500	107.10766		6.48500	107.08908			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.27500	108.68646		7.27500	108.66536			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.52000	109.95905		7.52000	109.93699			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.89000	108.90987		7.89000	108.88697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP5		On 28/05/2021	Spot Bond	7.94500	109.21397	7.94500	109.19085			0.00	0	15,000,000.00
Z009		On 30/11/2013	Spot Bond	5.21500	99.26252	5.21500	99.24844			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	6.03500	90.24912	6.03500	90.23454			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.20500	97.59237	5.20500	97.57879			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.21500	96.33368	5.21500	96.32020			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	5.96500	88.76644	5.96500	88.75219			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.19500	94.31464	5.19500	94.30149			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.03500	90.23454	6.03500	90.21997			0.00	0	75,000,000.00
Z083		On 30/09/2019	Spot Bond	6.91000	66.63704	6.91000	66.62453			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	24.48318	100.00000	24.43673			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	12.95926	100.00000	12.93467			0.00	0	0.00

Total for j-Bonds : **527,388,228,000,385.00** **14,697,817,389** **00 609 102 181.00**

Grand Total: **527,388,656,367,418.00** **14,697,849,304** **100 611 203 044.00**