



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
<b>Derivatives</b>													
\$ / R	On 18/07/2013	Any day expiry	9.84560	9.84560		9.83620	9.83620		17.05	19,971,200.00	2,000	0.00	
\$ / R	On 18/07/2013	Any day expiry	9.85	Call	32.90300	0.03290	43.10700	0.04311	32.903	17.05	0.00	0	6,250.00
\$ / R	On 18/07/2013	Any day expiry	9.85	Put	37.30300	0.03730	56.90700	0.05691	37.303	17.05	0.00	0	6,250.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Call	2.01690	0.00202	7.07270	0.00707	2.017	23.60	0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Put	216.41690	0.21642	230.87270	0.23087	216.417	23.60	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry			9.84830	9.84830	9.84040	9.84040		15.03	1,024,980.00	100	500.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	16.41760	0.01642	19.45430	0.01945	16.418	20.41	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	278.11760	0.27812	289.05430	0.28905	278.118	20.41	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	8.32240	0.00832	9.91830	0.00992	8.322	23.51	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	420.02240	0.42002	429.51830	0.42952	420.022	23.51	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	639.03610	0.63904	631.87040	0.63187	639.036	23.91	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	0.73610	0.00074	1.47040	0.00147	0.736	23.91	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	658.93630	0.65894	651.67430	0.65167	658.936	24.16	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	0.63630	0.00064	1.27430	0.00127	0.636	24.16	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	648.98440	0.64898	641.76890	0.64177	648.984	24.04	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	0.68440	0.00068	1.36890	0.00137	0.684	24.04	0.00	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	98.89340	0.09889	103.30650	0.10331	98.893	15.74	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	50.59340	0.05059	62.90650	0.06291	50.593	15.74	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Call	42.98470	0.04298	48.27160	0.04827	42.985	16.68	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Put	124.68470	0.12468	137.87160	0.13787	124.685	16.68	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,548.30940	1.54831	1,540.41430	1.54041	1,548.309	39.18	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.00940	0.00001	0.01430	0.00001	0.009	39.18	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.85400	9.85400	9.84610	9.84610		15.84	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,454.02220	1.45402	1,446.14840	1.44615	1,454.022	28.88	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.02220	0.00002	0.04840	0.00005	0.022	28.88	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	814.74110	0.81474	807.27690	0.80728	814.741	22.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	0.74110	0.00074	1.17690	0.00118	0.741	22.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	794.85380	0.79485	787.44260	0.78744	794.854	22.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	0.85380	0.00085	1.34260	0.00134	0.854	22.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	510.11610	0.51012	504.44730	0.50445	510.116	20.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	6.11610	0.00612	8.34730	0.00835	6.116	20.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,554.01430	1.55401	1,546.13270	1.54613	1,554.014	30.05	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.01430	0.00001	0.03270	0.00003	0.014	30.05	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	280.39050	0.28039	278.62260	0.27862	280.390	17.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	26.39050		0.02639		32.52260	0.03252	26.391	17.99	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	199.42280		0.19942		199.81480	0.19981	199.423	17.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	45.42280		0.04542		53.71480	0.05371	45.423	17.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	804.79550		0.80480		797.35710	0.79736	804.796	22.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	0.79550		0.00080		1.25710	0.00126	0.795	22.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	99.79940		0.09980		103.04010	0.10304	99.799	15.84	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	95.79940		0.09580		106.94010	0.10694	95.799	15.84	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	23.29220		0.02329		24.95230	0.02495	23.292	20.47	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	369.29220		0.36929		378.85230	0.37885	369.292	20.47	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	359.81280		0.35981		356.33100	0.35633	359.813	18.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	15.81280		0.01581		20.23100	0.02023	15.813	18.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,754.00620		1.75401		1,746.11540	1.74612	1,754.006	32.40	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.00620		0.00001		0.01540	0.00002	0.006	32.40	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,654.00930		1.65401		1,646.12240	1.64612	1,654.009	31.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.00930		0.00001		0.02240	0.00002	0.009	31.22	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,604.01160		1.60401		1,596.12700	1.59613	1,604.012	30.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.01160		0.00001		0.02700	0.00003	0.012	30.64	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.86100		9.86100		9.85320	9.85320		15.59	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	763.35850		0.76336		756.56300	0.75656	763.359	19.55	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	2.35850		0.00236		3.36300	0.00336	2.358	19.55	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	753.49590		0.75350		746.73940	0.74674	753.496	19.48	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	2.49590		0.00250		3.53940	0.00354	2.496	19.48	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	773.22860		0.77323		766.39520	0.76640	773.229	19.61	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	2.22860		0.00223		3.19520	0.00320	2.229	19.61	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.89760		9.89760		9.88990	9.88990		15.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	620.92930		0.62093		615.75770	0.61576	620.929	14.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	23.32930		0.02333		25.85770	0.02586	23.329	14.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	377.86700		0.37787		375.45740	0.37546	377.867	15.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	80.26700		0.08027		85.55740	0.08556	80.267	15.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	675.69080		0.67569		670.09170	0.67009	675.691	15.02	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	18.09080		0.01809		20.19170	0.02019	18.091	15.02	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	629.97520		0.62998		624.72850	0.62473	629.975	14.92	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	22.37520		0.02238		24.82850	0.02483	22.375	14.92	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	231.63700		0.23164		231.25460	0.23125	231.637	15.46	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	174.03700		0.17404		181.35460	0.18135	174.037	15.46	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	611.91810		0.61192		606.82240	0.60682	611.918	14.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	24.31810		0.02432		26.92240	0.02692	24.318	14.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	444.13090		0.44413		440.84400	0.44084	444.131	14.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	56.53090		0.05653		60.94400	0.06094	56.531	14.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,648.00880		1.64801		1,640.40910	1.64041	1,648.009	19.48	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.40880		0.00041		0.50910	0.00051	0.409	19.48	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,598.08080		1.59808		1,590.49560	1.59050	1,598.081	19.18	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.48080		0.00048		0.59560	0.00060	0.481	19.18	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	311.36890		0.31137		309.88280	0.30988	311.369	15.23	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	113.76890		0.11377		119.98280	0.11998	113.769	15.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,697.94790		1.69795		1,690.33540	1.69034	1,697.948	19.77	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.34790		0.00035		0.43540	0.00044	0.348	19.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.92710		9.92710		9.91930	9.91930		15.70	0.00	36,814	617,504.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,085.40420		1.08540		1,078.24960	1.07825	1,085.404	15.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	8.30420		0.00830		8.94960	0.00895	8.304	15.53	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	668.80080		0.66880		663.68260	0.66368	668.801	14.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	41.70080		0.04170		44.38260	0.04438	41.701	14.81	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,183.20890		1.18321		1,175.96110	1.17596	1,183.209	15.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	6.10890		0.00611		6.66110	0.00666	6.109	15.95	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,134.22390		1.13422		1,127.02200	1.12702	1,134.224	15.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	7.12390		0.00712		7.72200	0.00772	7.124	15.74	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	507.08430		0.50708		504.40870	0.50441	507.084	14.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	79.98430	0.07998		85.10870	0.08511	79.984	14.78	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	940.91630	0.94092		934.67830	0.93468	940.916	15.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	13.81630	0.01382		15.37830	0.01538	13.816	15.07	0.00	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	756.60210	0.75660		751.10270	0.75110	756.602	14.90	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	29.50210	0.02950		31.80270	0.03180	29.502	14.90	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	404.32970	0.40433		402.29680	0.40230	404.330	15.09	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	127.22970	0.12723		132.99680	0.13300	127.230	15.09	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	626.28170	0.62628		621.34900	0.62135	626.282	14.77	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	49.18170	0.04918		52.04900	0.05205	49.182	14.77	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	584.79970	0.58480		580.04890	0.58005	584.800	14.72	0.00	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	57.69970	0.05770		60.74890	0.06075	57.700	14.72	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	344.00960	0.34401		342.24250	0.34224	344.010	15.29	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	166.90960	0.16691		172.94250	0.17294	166.910	15.29	0.00	0	1,600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	471.23680	0.47124		468.80660	0.46881	471.237	14.89	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	94.13680	0.09414		99.50660	0.09951	94.137	14.89	0.00	0	43,095.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	410.72680	0.41073		408.65950	0.40866	410.727	15.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	123.62680	0.12363		129.35950	0.12936	123.627	15.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	265.96090	0.26596		264.37620	0.26438	265.961	15.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	238.86090	0.23886		245.07620	0.24508	238.861	15.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	397.99870	0.39800		395.99740	0.39600	397.999	15.11	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	130.89870	0.13090		136.69740	0.13670	130.899	15.11	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	373.33770	0.37334		371.45280	0.37145	373.338	15.19	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	146.23770	0.14624		152.15280	0.15215	146.238	15.19	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	188.40360	0.18840		188.88160	0.18888	188.404	16.29	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	361.30360	0.36130		369.58160	0.36958	361.304	16.29	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	316.34650	0.31635		314.66720	0.31467	316.347	15.40	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	189.24650	0.18925		195.36720	0.19537	189.247	15.40	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	290.33760	0.29034		288.71700	0.28872	290.338	15.50	1,987,560.00	200	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	213.23760	0.21324		219.41700	0.21942	213.238	15.50	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	158.61680	0.15862		159.22150	0.15922	158.617	16.68	0.00	0	500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	431.51680	0.43152		439.92150	0.43992	431.517	16.68	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	223.46820	0.22347		223.72630	0.22373	223.468	15.90	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	296.36820	0.29637		304.42630	0.30443	296.368	15.90	0.00	0	26,069.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	201.75930	0.20176		202.16120	0.20216	201.759	16.13	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	334.65930	0.33466		342.86120	0.34286	334.659	16.13	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	128.92660	0.12893		129.59480	0.12959	128.927	17.15	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	521.82660	0.52183		530.29480	0.53029	521.827	17.15	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	182.04430	0.18204		182.55390	0.18255	182.044	16.37	0.00	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	374.94430	0.37494		383.25390	0.38325	374.944	16.37	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	172.89130	0.17289		173.44190	0.17344	172.891	16.48	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	395.79130	0.39579		404.14190	0.40414	395.791	16.48	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	80.78670	0.08079		81.83340	0.08183	80.787	18.33	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	753.68670	0.75369		762.53340	0.76253	753.687	18.33	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	140.55740	0.14056		141.20970	0.14121	140.557	16.95	0.00	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	483.45740	0.48346		491.90970	0.49191	483.457	16.95	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	133.45740	0.13346		134.12140	0.13412	133.457	17.07	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	506.35740	0.50636		514.82140	0.51482	506.357	17.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	63.78480	0.06378		64.74830	0.06475	63.785	19.01	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	886.68480	0.88668		895.44830	0.89545	886.685	19.01	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	112.30470	0.11230		112.97510	0.11298	112.305	17.46	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	585.20470	0.58520		593.67510	0.59368	585.205	17.46	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	94.94970	0.09495		96.02740	0.09603	94.950	17.88	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	667.84970	0.66785		676.72740	0.67673	667.850	17.88	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	28.60470	0.02860		29.35430	0.02935	28.605	21.44	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,401.50470	1.40150		1,410.05430	1.41005	1,401.505	21.44	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	74.60480	0.07460		75.62660	0.07563	74.605	18.56	0.00	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	797.50480	0.79750		806.32660	0.80633	797.505	18.56	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	16/09/2013			Foreign Exchange Future		10.70	Call	68.95230	0.06895	69.94750	0.06995	68.952	18.79	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Put	841.85230	0.84185	850.64750	0.85065	841.852	18.79	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	11.65850	0.01166	12.63510	0.01264	11.658	26.43	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	2,334.55850	2.33456	2,343.33510	2.34334	2,334.559	26.43	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	59.05750	0.05906	59.98900	0.05999	59.058	19.24	0.00	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	931.95750	0.93196	940.68900	0.94069	931.958	19.24	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	43.76860	0.04377	44.56810	0.04457	43.769	20.13	0.00	0	45,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	1,116.66860	1.11667	1,125.26810	1.12527	1,116.669	20.13	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Call	10.95740	0.01096	11.91810	0.01192	10.957	28.22	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Put	2,583.85740	2.58386	2,592.61810	2.59262	2,583.857	28.22	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	19.41150	0.01941	20.07280	0.02007	19.412	22.75	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,692.31150	1.69231	1,700.77280	1.70077	1,692.311	22.75	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	13.68240	0.01368	14.25390	0.01425	13.682	24.06	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,986.58240	1.98658	1,994.95390	1.99495	1,986.582	24.06	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		7.30	Call	2,627.16110	2.62716	2,619.37740	2.61938	2,627.161	21.98	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		7.30	Put	0.06110	0.00006	0.07740	0.00008	0.061	21.98	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.50	Call	1,429.91570	1.42992	1,422.47270	1.42247	1,429.916	16.98	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.50	Put	2.81570	0.00282	3.17270	0.00317	2.816	16.98	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.70	Call	1,232.33610	1.23234	1,225.04470	1.22504	1,232.336	16.15	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.70	Put	5.23610	0.00524	5.74470	0.00574	5.236	16.15	0.00	0	12,000.00
\$ / R	On	23/09/2013			Any day expiry				9.93680	9.93680	9.92910	9.92910	15.70	0.00	0	0.00	
\$ / R	On	23/09/2013			Any day expiry		9.30	Call	684.40680	0.68441	679.75600	0.67976	684.407	14.79	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Put	47.60680	0.04761	50.65600	0.05066	47.607	14.79	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Call	675.92630	0.67593	671.33880	0.67134	675.926	14.79	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Put	49.12630	0.04913	52.23880	0.05224	49.126	14.79	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Call	294.81750	0.29482	293.98010	0.29398	294.818	15.56	0.00	0	2,400.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Put	238.01750	0.23802	244.88010	0.24488	238.018	15.56	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Call	701.48200	0.70148	696.70340	0.69670	701.482	14.81	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Put	44.68200	0.04468	47.60340	0.04760	44.682	14.81	0.00	0	1,200.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Call	692.92620	0.69293	688.21070	0.68821	692.926	14.80	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Put	46.12620	0.04613	49.11070	0.04911	46.126	14.80	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry				9.94100	9.94100	9.93330	9.93330	15.74	0.00	0	0.00	
\$ / R	On	26/09/2013			Any day expiry		9.25	Call	734.11150	0.73411	729.17890	0.72918	734.111	14.85	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Put	43.11150	0.04311	45.87890	0.04588	43.111	14.85	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Call	725.49350	0.72549	720.62000	0.72062	725.494	14.85	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Put	44.49350	0.04449	47.32000	0.04732	44.494	14.85	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Call	463.66490	0.46366	461.04680	0.46105	463.665	15.02	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Put	122.66490	0.12266	127.74680	0.12775	122.665	15.02	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.70	Call	400.87390	0.40087	398.89980	0.39890	400.874	15.22	0.00	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry		9.70	Put	159.87390	0.15987	165.59980	0.16560	159.874	15.22	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Call	742.76440	0.74276	737.77330	0.73777	742.764	14.86	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Put	41.76440	0.04176	44.47330	0.04447	41.764	14.86	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Call	1,692.95340	1.69295	1,685.53510	1.68554	1,692.953	17.66	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Put	1.95340	0.00195	2.23510	0.00224	1.953	17.66	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Call	1,643.27150	1.64327	1,635.88870	1.63589	1,643.271	17.47	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Put	2.27150	0.00227	2.58870	0.00259	2.272	17.47	0.00	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Call	525.38990	0.52539	522.15520	0.52216	525.390	14.83	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Put	94.38990	0.09439	98.85520	0.09886	94.390	14.83	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Call	1,742.67890	1.74268	1,735.22870	1.73523	1,742.679	17.85	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Put	1.67890	0.00168	1.92870	0.00193	1.679	17.85	0.00	0	0.00
\$ / R	On	22/10/2013			Any day expiry				9.97710	9.97710	9.96970	9.96970	15.86	0.00	0	0.00	
\$ / R	On	22/10/2013			Any day expiry		10.07	Call	287.49570	0.28750	286.58130	0.28658	287.496	16.10	0.00	0	6,000.00
\$ / R	On	22/10/2013			Any day expiry		10.07	Put	380.39570	0.38040	386.88130	0.38688	380.396	16.10	0.00	0	0.00
\$ / R	On	22/10/2013			Any day expiry		9.40	Call	667.45510	0.66746	663.19520	0.66320	667.455	14.70	0.00	0	0.00
\$ / R	On	22/10/2013			Any day expiry		9.40	Put	90.35510	0.09036	93.49520	0.09350	90.355	14.70	0.00	0	0.00
\$ / R	On	22/10/2013			Any day expiry		9.41	Call	659.70490	0.65970	655.45320	0.65545	659.705	14.70	0.00	0	0.00
\$ / R	On	22/10/2013			Any day expiry		9.41	Put	92.60490	0.09260	95.75320	0.09575	92.605	14.70	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	614.09150	0.61409	610.72760	0.61073	614.092	14.68	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	106.99150	0.10699	111.02760	0.11103	106.991	14.68	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	675.24660	0.67525	670.97780	0.67098	675.247	14.70	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	88.14660	0.08815	91.27780	0.09128	88.147	14.70	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.98130	9.98130	9.97400	9.97400		15.89	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	592.69300	0.59269	590.73550	0.59074	592.693	14.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	121.39300	0.12139	126.73550	0.12674	121.393	14.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	565.81450	0.56581	563.90090	0.56390	565.814	14.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	134.51450	0.13451	139.90090	0.13990	134.515	14.84	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	284.42460	0.28442	283.42670	0.28343	284.425	16.24	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	403.12460	0.40312	409.42670	0.40943	403.125	16.24	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	606.88290	0.60688	604.46280	0.60446	606.883	14.73	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	115.58290	0.11558	120.46280	0.12046	115.583	14.73	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	599.54610	0.59955	597.57340	0.59757	599.546	14.72	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	118.24610	0.11825	123.57340	0.12357	118.246	14.72	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.98560	9.98560	9.97830	9.97830		16.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	643.36480	0.64336	639.37250	0.63937	643.365	14.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	107.76480	0.10776	111.07250	0.11107	107.765	14.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	538.60010	0.53860	536.92930	0.53693	538.600	14.86	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	153.00010	0.15300	158.62930	0.15863	153.000	14.86	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	658.41250	0.65841	654.41810	0.65442	658.413	14.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	102.81250	0.10281	106.11810	0.10612	102.813	14.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	478.29290	0.47829	476.64490	0.47664	478.293	15.11	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	192.69290	0.19269	198.34490	0.19834	192.693	15.11	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	650.86650	0.65087	646.87350	0.64687	650.867	14.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	105.26650	0.10527	108.57350	0.10857	105.266	14.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,740.37950	1.74038	1,733.84940	1.73385	1,740.380	16.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.77950	0.00478	5.54940	0.00555	4.779	16.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,691.08460	1.69108	1,684.61110	1.68461	1,691.085	16.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	5.48460	0.00548	6.31110	0.00631	5.485	16.71	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry			10.02840	10.02840	10.02120	10.02120		16.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	547.71720	0.54772	545.55320	0.54555	547.717	15.16	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	219.31720	0.21932	224.35320	0.22435	219.317	15.16	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	724.89720	0.72490	720.41310	0.72041	724.897	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	126.49720	0.12650	129.21310	0.12921	126.497	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	717.49420	0.71749	712.99040	0.71299	717.494	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	129.09420	0.12909	131.79040	0.13179	129.094	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	710.12770	0.71013	705.60350	0.70560	710.128	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	131.72770	0.13173	134.40350	0.13440	131.728	14.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,739.39270	1.73939	1,732.86780	1.73287	1,739.393	16.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	10.99270	0.01099	11.66780	0.01167	10.993	16.75	0.00	0	7,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.05120	10.05120	10.04410	10.04410		16.00	0.00	6,286	87,112.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,198.10210	1.19810	1,192.88930	1.19289	1,198.102	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	46.90210	0.04690	48.78930	0.04879	46.902	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,172.68570	1.17269	1,167.54310	1.16754	1,172.686	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	49.38570	0.04939	51.34310	0.05134	49.386	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,127.43620	1.12744	1,122.42600	1.12243	1,127.436	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	54.13620	0.05414	56.22600	0.05623	54.136	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,107.56550	1.10757	1,102.61450	1.10261	1,107.566	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	56.36550	0.05637	58.51450	0.05851	56.366	15.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,082.59850	1.08260	1,077.72420	1.07772	1,082.599	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	59.29850	0.05930	61.52420	0.06152	59.299	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	937.47630	0.93748	933.06440	0.93306	937.476	14.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	86.27630	0.08628	88.96440	0.08896	86.276	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	672.80830	0.67281	669.26410	0.66926	672.808	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	171.60830	0.17161	175.16410	0.17516	171.608	14.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	641.52560	0.64153	638.12400	0.63812	641.526	14.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	190.32560	0.19033	194.02400	0.19402	190.326	14.92	50,175,000.00	5,000	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	588.11690	0.58812	584.95900	0.58496	588.117	15.13	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	226.91690	0.22692	230.85900	0.23086	226.917	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	582.41210	0.58241	579.28050	0.57928	582.412	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	231.21210	0.23121	235.18050	0.23518	231.212	15.16	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	527.84430	0.52784	524.95320	0.52495	527.844	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	276.64430	0.27664	280.85320	0.28085	276.644	15.40	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	502.23230	0.50223	499.44760	0.49945	502.232	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	301.03230	0.30103	305.34760	0.30535	301.032	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	431.82410	0.43182	429.33160	0.42933	431.824	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	380.62410	0.38062	385.23160	0.38523	380.624	15.88	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	390.90780	0.39091	388.61150	0.38861	390.908	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	439.70780	0.43971	444.51150	0.44451	439.708	16.16	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	331.48950	0.33149	329.53150	0.32953	331.489	16.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	550.28950	0.55029	555.43150	0.55543	550.289	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	322.03880	0.32204	320.13550	0.32014	322.039	16.79	50,175,000.00	5,000	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	570.83880	0.57084	576.03550	0.57604	570.839	16.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	292.59660	0.29260	290.85630	0.29086	292.597	17.10	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	641.39660	0.64140	646.75630	0.64676	641.397	17.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	253.86940	0.25387	252.33780	0.25234	253.869	17.57	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	752.66940	0.75267	758.23780	0.75824	752.669	17.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	242.48900	0.24249	241.04160	0.24104	242.489	17.74	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	791.28900	0.79129	796.94160	0.79694	791.289	17.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	221.49570	0.22150	220.20330	0.22020	221.496	18.07	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	870.29570	0.87030	876.10330	0.87610	870.296	18.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	202.65020	0.20265	201.49620	0.20150	202.650	18.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	951.45020	0.95145	957.39620	0.95740	951.450	18.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	170.53260	0.17053	169.61210	0.16961	170.533	19.06	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,119.33260	1.11933	1,125.51210	1.12551	1,119.333	19.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	144.45450	0.14445	143.70370	0.14370	144.455	19.72	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,293.25450	1.29325	1,299.60370	1.29960	1,293.254	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	128.17160	0.12817	127.51840	0.12752	128.172	20.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,426.97160	1.42697	1,433.41840	1.43342	1,426.972	20.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	114.23530	0.11424	113.66690	0.11367	114.235	20.70	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,563.03530	1.56304	1,569.56690	1.56957	1,563.035	20.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	98.68140	0.09868	98.20090	0.09820	98.681	21.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,747.48140	1.74748	1,754.10090	1.75410	1,747.481	21.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	80.44450	0.08044	80.06500	0.08007	80.444	22.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,029.24450	2.02924	2,035.96500	2.03596	2,029.245	22.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,336.59620	1.33660	1,331.03480	1.33103	1,336.596	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	35.39620	0.03540	36.93480	0.03693	35.396	15.65	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	74.36860	0.07437	74.08490	0.07408	74.369	24.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,373.16860	2.37317	2,379.98490	2.37998	2,373.169	24.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	73.18470	0.07318	72.93530	0.07294	73.185	25.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,521.98470	2.52198	2,528.83530	2.52884	2,521.985	25.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,653.34580	2.65335	2,646.41630	2.64642	2,653.346	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.14580	0.00215	2.31630	0.00232	2.146	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,059.05020	2.05905	2,052.42830	2.05243	2,059.050	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	7.85020	0.00785	8.32830	0.00833	7.850	17.59	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.06540	10.06540	10.05840	10.05840		15.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	667.41560	0.66742	663.92640	0.66393	667.416	14.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	192.01560	0.19202	195.52640	0.19553	192.016	14.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	661.27090	0.66127	657.81030	0.65781	661.271	14.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	195.87090	0.19587	199.41030	0.19941	195.871	14.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	655.17350	0.65517	651.73670	0.65174	655.173	14.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	199.77350	0.19977	203.33670	0.20334	199.773	14.89	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.11670	10.11670	10.10980	10.10980		16.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	339.18660	0.33919	337.32240	0.33732	339.187	17.29	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	752.48660	0.75249	757.52240	0.75752	752.487	17.29	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	472.34150	0.47234	469.81280	0.46981	472.342	16.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	475.64150	0.47564	480.01280	0.48001	475.642	16.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	344.58700	0.34459	342.69620	0.34270	344.587	17.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	737.88700	0.73789	742.89620	0.74290	737.887	17.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	341.87570	0.34188	339.99830	0.34000	341.876	17.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	745.17570	0.74518	750.19830	0.75020	745.176	17.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.16090	10.16090	10.15410	10.15410		16.13	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,172.62850	1.17263	1,168.43410	1.16843	1,172.629	14.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	101.72850	0.10173	104.33410	0.10433	101.729	14.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,164.07210	1.16407	1,159.90270	1.15990	1,164.072	14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	103.17210	0.10317	105.80270	0.10580	103.172	14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,155.53180	1.15553	1,151.38940	1.15139	1,155.532	14.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	104.63180	0.10463	107.28940	0.10729	104.632	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.18510	10.18510	10.17840	10.17840		16.22	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,073.30390	1.07330	1,069.71000	1.06971	1,073.304	14.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	138.20390	0.13820	141.31000	0.14131	138.204	14.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	833.11670	0.83312	830.21360	0.83021	833.117	14.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	238.01670	0.23802	241.81360	0.24181	238.017	14.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	826.61200	0.82661	823.72380	0.82372	826.612	14.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	241.51200	0.24151	245.32380	0.24532	241.512	14.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	820.14000	0.82014	817.26960	0.81727	820.140	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	245.04000	0.24504	248.86960	0.24887	245.040	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	763.37250	0.76337	760.65120	0.76065	763.373	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	278.27250	0.27827	282.25120	0.28225	278.273	14.92	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	736.06240	0.73606	733.49650	0.73350	736.062	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	300.96240	0.30096	305.09650	0.30510	300.962	15.05	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	511.91420	0.51191	0.00000	0.00000	511.914	16.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	576.81420	0.57681	0.00000	0.00000	576.814	16.36	2,039,060.00	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	477.00090	0.47700	0.00000	0.00000	477.001	16.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	641.90090	0.64190	0.00000	0.00000	641.901	16.64	2,039,060.00	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	460.58300	0.46058	459.55100	0.45955	460.583	16.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	675.48300	0.67548	681.15100	0.68115	675.483	16.77	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	429.69050	0.42969	428.80400	0.42880	429.691	17.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	744.59050	0.74459	750.40400	0.75040	744.591	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	401.24100	0.40124	400.48420	0.40048	401.241	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	816.14100	0.81614	822.08420	0.82208	816.141	17.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	387.87530	0.38788	387.17930	0.38718	387.875	17.46	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	852.77530	0.85278	858.77930	0.85878	852.775	17.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	340.04680	0.34005	0.00000	0.00000	340.047	18.02	2,039,060.00	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,004.94680	1.00495	0.00000	0.00000	1,004.947	18.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	309.16650	0.30917	308.88500	0.30889	309.167	18.45	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,124.06650	1.12407	1,130.48500	1.13049	1,124.066	18.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	290.62520	0.29063	290.44000	0.29044	290.625	18.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,205.52520	1.20553	1,212.04000	1.21204	1,205.525	18.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	281.91690	0.28192	281.77740	0.28178	281.917	18.87	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,246.81690	1.24682	1,253.37740	1.25338	1,246.817	18.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	265.34130	0.26534	265.28000	0.26528	265.341	19.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,330.24130	1.33024	1,336.88000	1.33688	1,330.241	19.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	228.90940	0.22891	228.99930	0.22900	228.909	19.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,543.80940	1.54381	1,550.59930	1.55060	1,543.809	19.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	199.11570	0.19912	199.31840	0.19932	199.116	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,764.01570	1.76402	1,770.91840	1.77092	1,764.016	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	174.65550	0.17466	174.93730	0.17494	174.655	21.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,989.55550	1.98956	1,996.53730	1.99654	1,989.555	21.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	154.48400	0.15448	154.82390	0.15482	154.484	21.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,219.38400	2.21938	2,226.42390	2.22642	2,219.384	21.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,547.50850	1.54751	1,542.63730	1.54264	1,547.509	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	62.40850	0.06241	64.23730	0.06424	62.409	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	149.76370	0.14976	150.13770	0.15014	149.764	23.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,464.66370	2.46466	2,471.73770	2.47174	2,464.664	23.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	147.09980	0.14710	147.49660	0.14750	147.100	24.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,661.99980	2.66200	2,669.09660	2.66910	2,662.000	24.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,499.56320	2.49956	2,493.37140	2.49337	2,499.563	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.46320	0.01446	14.97140	0.01497	14.463	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,013.93430	2.01393	2,008.25070	2.00825	2,013.934	16.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	28.83430	0.02883	29.85070	0.02985	28.834	16.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,199.36690	1.19937	1,195.50390	1.19550	1,199.367	14.85	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	111.46690	0.11147	114.20390	0.11420	111.467	14.85	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,190.89960	1.19090	1,187.06140	1.18706	1,190.900	14.83	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	112.99960	0.11300	115.76140	0.11576	113.000	14.83	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.18790	10.18790	10.18130	10.18130		16.22	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,207.85220	1.20785	1,203.96240	1.20396	1,207.852	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	109.95220	0.10995	112.66240	0.11266	109.952	14.86	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.28710	10.28710	10.28090	10.28090		16.38	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	766.69590	0.76670	765.52890	0.76553	766.696	15.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	419.59590	0.41960	424.62890	0.42463	419.596	15.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	761.98070	0.76198	760.84200	0.76084	761.981	15.47	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	424.88070	0.42488	429.94200	0.42994	424.881	15.47	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	757.29720	0.75730	756.18300	0.75618	757.297	15.50	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	430.19720	0.43020	435.28300	0.43528	430.197	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.31410	10.31410	10.30790	10.30790		16.36	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,273.58740	1.27359	1,270.98390	1.27098	1,273.587	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	159.48740	0.15949	163.08390	0.16308	159.487	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	997.88450	0.99788	996.09820	0.99610	997.884	14.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	273.78450	0.27378	278.19820	0.27820	273.785	14.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	991.46160	0.99146	989.69320	0.98969	991.462	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	277.36160	0.27736	281.79320	0.28179	277.362	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	985.06770	0.98507	983.31690	0.98332	985.068	14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	280.96770	0.28097	285.41690	0.28542	280.968	14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	898.60330	0.89860	897.07120	0.89707	898.603	15.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	334.50330	0.33450	339.17120	0.33917	334.503	15.05	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	869.09960	0.86910	867.63710	0.86764	869.100	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	354.99960	0.35500	359.73710	0.35974	355.000	15.09	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	487.93770	0.48794	488.19890	0.48820	487.938	17.59	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	973.83770	0.97384	980.29890	0.98030	973.838	17.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	326.31140	0.32631	327.02250	0.32702	326.311	19.57	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,612.21140	1.61221	1,619.12250	1.61912	1,612.211	19.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	284.75090	0.28475	285.53710	0.28554	284.751	20.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,870.65090	1.87065	1,877.63710	1.87764	1,870.651	20.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	250.80860	0.25081	251.63900	0.25164	250.809	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,136.70860	2.13671	2,143.73900	2.14374	2,136.709	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	231.86010	0.23186	232.69030	0.23269	231.860	22.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,417.76010	2.41776	2,424.79030	2.42479	2,417.760	22.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	223.65020	0.22365	224.45390	0.22445	223.650	23.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,809.55020	2.80955	2,816.55390	2.81655	2,809.550	23.85	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,925.48190		1.92548		1,921.14320	1.92114	1,925.482	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	61.38190		0.06138		63.24320	0.06324	61.382	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,655.61940		1.65562		1,651.90000	1.65190	1,655.619	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	91.51940		0.09152		94.00000	0.09400	91.519	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,439.49140		1.43949		1,436.36600	1.43637	1,439.491	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	125.39140		0.12539		128.46600	0.12847	125.391	15.02	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.46020		10.46020		10.45400	10.45400		16.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,133.76380		2.13376		2,129.89470	2.12989	2,133.764	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	73.56380		0.07356		75.89470	0.07589	73.564	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,697.98560		1.69799		1,695.39670	1.69540	1,697.986	15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	137.78560		0.13779		141.39670	0.14140	137.786	15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	817.85490		0.81785		818.70880	0.81871	817.855	16.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	647.65490		0.64765		654.70880	0.65471	647.655	16.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	813.91590		0.81392		814.79310	0.81479	813.916	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	653.71590		0.65372		660.79310	0.66079	653.716	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,603.39100		2.60339		2,598.61860	2.59862	2,603.391	16.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	43.19100		0.04319		44.61860	0.04462	43.191	16.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	597.44690		0.59745		598.86610	0.59887	597.447	17.81	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,087.24690		1.08725		1,094.86610	1.09487	1,087.247	17.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	370.41700		0.37042		371.92570	0.37193	370.417	20.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,010.21700		2.01022		2,017.92570	2.01793	2,010.217	20.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	993.86510		0.99387		993.75310	0.99375	993.865	15.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	433.66510		0.43367		439.75310	0.43975	433.665	15.48	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	313.49510		0.31350		314.91710	0.31492	313.495	21.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,453.29510		2.45330		2,460.91710	2.46092	2,453.295	21.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	297.05830		0.29706		298.21090	0.29821	297.058	23.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,986.85830		2.98686		2,994.21090	2.99421	2,986.858	23.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	810.00540		0.81001		810.90570	0.81091	810.005	16.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	659.80540		0.65981		666.90570	0.66691	659.805	16.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.60060		10.60060		10.59350	10.59350		17.09	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,106.19270		1.10619		1,106.56620	1.10657	1,106.193	15.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	505.59270		0.50559		513.06620	0.51307	505.593	15.81	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	723.46370		0.72346		725.66950	0.72567	723.464	17.84	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,122.86370		1.12286		1,132.16950	1.13217	1,122.864	17.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,154.20610		2.15421		2,150.33460	2.15033	2,154.206	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	103.60610		0.10361		106.83460	0.10683	103.606	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,333.15600		1.33316		1,332.66580	1.33267	1,333.156	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	332.55600		0.33256		339.16580	0.33917	332.556	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,659.50580		2.65951		2,654.39430	2.65439	2,659.506	16.40	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	58.90580		0.05891		60.89430	0.06089	58.906	16.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,243.12730		2.24313		2,238.98980	2.23899	2,243.127	15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	92.52730		0.09253		95.48980	0.09549	92.527	15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,197.73490		2.19773		2,193.72320	2.19372	2,197.735	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	97.13490		0.09713		100.22320	0.10022	97.135	15.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.18620		11.18620		11.17540	11.17540		17.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,313.84530		2.31385		2,311.84480	2.31184	2,313.845	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	277.64530		0.27765		286.44480	0.28644	277.645	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,277.35190		2.27735		2,275.46470	2.27546	2,277.352	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	291.15190		0.29115		300.06470	0.30006	291.152	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,241.26670		2.24127		2,239.49160	2.23949	2,241.267	15.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	305.06670		0.30507		314.09160	0.31409	305.067	15.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.92710		9.92710		9.91930	9.91930		15.70	0.00	25	651.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	12,239.00460		0.12239		12,309.03050	0.12309	12,239.005	17.26	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	54,529.00460		0.54529		55,379.03050	0.55379	54,529.005	17.26	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	103,677.92050		1.03678		102,967.01100	1.02967	103,677.921	15.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	967.92050	0.00968	1,037.01100	0.01037	967.921	15.32	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	102,707.90040	1.02708	102,009.60870	1.02010	102,707.900	15.28	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	997.90040	0.00998	1,079.60870	0.01080	997.900	15.28	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	43,696.35640	0.43696	43,475.65520	0.43476	43,696.356	14.99	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	10,986.35640	0.10986	11,545.65520	0.11546	10,986.356	14.99	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	104,648.82190	1.04649	103,936.92450	1.03937	104,648.822	15.37	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	938.82190	0.00939	1,006.92450	0.01007	938.822	15.37	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	19,391.84850	0.19392	0.00000	0.00000	19,391.849	18.56	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	99,271.84850	0.99272	0.00000	0.00000	99,271.848	18.56	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	70,080.02180	0.70080	69,717.23910	0.69717	70,080.022	14.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	15,960.02180	0.15960	16,307.23910	0.16307	15,960.022	14.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	71,504.14710	0.71504	71,136.77580	0.71137	71,504.147	14.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	15,384.14710	0.15384	15,726.77580	0.15727	15,384.147	14.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	33,790.20250	0.33790	0.00000	0.00000	33,790.203	16.63	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	53,670.20250	0.53670	0.00000	0.00000	53,670.203	16.63	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	30,688.20090	0.30688	0.00000	0.00000	30,688.201	16.94	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	60,568.20090	0.60568	0.00000	0.00000	60,568.201	16.94	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	70,790.20030	0.70790	70,425.02610	0.70425	70,790.200	14.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	15,670.20030	0.15670	16,015.02610	0.16015	15,670.200	14.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.05120	10.05120	10.04410	10.04410		16.00	0.00	0	10.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	73,750.70040	0.73751	74,336.61350	0.74337	73,750.700	17.02	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.18510	10.18510	10.17840	10.17840		16.22	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	42,963.14720	0.42963	42,880.40380	0.42880	42,963.147	17.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	74,453.14720	0.74453	75,040.40380	0.75040	74,453.147	17.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	42,668.03650	0.42668	42,586.62060	0.42587	42,668.037	17.07	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	75,158.03650	0.75158	75,746.62060	0.75747	75,158.037	17.07	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	43,260.70040	0.43261	43,176.61350	0.43177	43,260.700	17.02	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.05460	15.05460	14.98880	14.98880		15.46	0.00	813	26,679.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	549.24420	0.54924	511.49210	0.51149	549.244	15.27	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	234.64420	0.23464	262.69210	0.26269	234.644	15.27	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	543.20370	0.54320	505.73290	0.50573	543.204	15.28	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	238.60370	0.23860	266.93290	0.26693	238.604	15.28	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	537.20340	0.53720	500.01640	0.50002	537.203	15.28	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	242.60340	0.24260	271.21640	0.27122	242.603	15.28	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	767.85750	0.76786	732.42750	0.73243	767.858	15.40	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	442.85750	0.44286	472.72750	0.47273	442.858	15.40	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.23500	15.23500	15.16970	15.16970		15.75	0.00	500	9,337.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	778.48160	0.77848	742.74420	0.74274	778.482	15.37	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	433.48160	0.43348	463.04420	0.46304	433.482	15.37	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	773.15730	0.77316	737.57190	0.73757	773.157	15.38	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	438.15730	0.43816	467.87190	0.46787	438.157	15.38	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	290.65210	0.29065	308.44540	0.30845	290.652	14.88	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,415.02860	1.41503	1,367.52930	1.36753	1,415.029	14.88	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	293.62860	0.29363	311.52930	0.31153	293.629	14.88	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			15.43140	15.43140	15.36600	15.36600		15.86	0.00	0	2,079.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,429.09220	1.42909	1,381.37810	1.38138	1,429.092	14.88	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	287.69220	0.28769	305.37810	0.30538	287.692	14.88	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,422.05210	1.42205	1,374.44540	1.37445	1,422.052	14.88	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	791.55600	0.79156	765.95010	0.76595	791.556	16.49	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	1,219.15600	1.21916	1,259.65010	1.25965	1,219.156	16.49	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	788.26150	0.78826	762.75940	0.76276	788.261	16.50	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	1,225.86150	1.22586	1,266.45940	1.26646	1,225.861	16.50	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			15.62240	15.62240	15.55630	15.55630		15.94	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	794.85940	0.79486	769.15540	0.76916	794.859	16.47	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	1,212.45940	1.21246	1,252.85540	1.25286	1,212.459	16.47	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 16/09/2013	Foreign Exchange Future		0.09949	0.09949		0.09990	0.09990		17.32	0.00	0	269.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	964.25140	0.00964	1,004.08130	0.01004	964.251	15.68	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	15.35140	0.00015	14.08130	0.00014	15.351	15.68	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	256.84630	0.00257	281.35380	0.00281	256.846	17.32	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	307.94630	0.00308	291.35380	0.00291	307.946	17.32	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	55.02810	0.00055	63.60240	0.00064	55.028	21.17	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,106.12810	0.01106	1,073.60240	0.01074	1,106.128	21.17	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10079	0.10079	0.10122	0.10122		19.29	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,170.94230	0.01171	1,210.12400	0.01210	1,170.942	17.87	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	91.94230	0.00092	88.32400	0.00088	91.942	17.87	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	533.78320	0.00534	561.23690	0.00561	533.783	19.29	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	454.78320	0.00455	439.43690	0.00439	454.783	19.29	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	240.82980	0.00241	257.56860	0.00258	240.830	22.02	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,161.82980	0.01162	1,135.76860	0.01136	1,161.830	22.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future		13.00260	13.00260		13.03130	13.03130		15.03	0.00	1,760	71,096.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,040.21350	1.04021	1,067.24090	1.06724	1,040.214	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	27.61350	0.02761	25.94090	0.02594	27.613	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,031.07220	1.03107	1,058.04200	1.05804	1,031.072	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	28.47220	0.02847	26.74200	0.02674	28.472	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,021.95370	1.02195	1,048.86440	1.04886	1,021.954	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,537.83100	1.53783	1,513.67970	1.51368	1,537.831	19.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,708.35370	1.70835	1,737.36770	1.73737	1,708.354	16.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	5.75370	0.00575	6.06770	0.00607	5.754	16.58	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,510.32850	1.51033	1,539.41020	1.53941	1,510.329	15.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	7.72850	0.00773	8.11020	0.00811	7.729	15.49	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	242.24870	0.24225	232.41440	0.23241	242.249	14.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,460.94240	1.46094	1,490.04210	1.49004	1,460.942	15.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	8.34240	0.00834	8.74210	0.00874	8.342	15.22	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	105.92400	0.10592	113.74380	0.11374	105.924	17.31	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	903.32400	0.90332	882.44380	0.88244	903.324	17.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	40.43100	0.04043	44.97970	0.04498	40.431	19.19	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	58.21290	0.05821	54.52960	0.05453	58.213	14.22	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	728.07760	0.72808	752.01590	0.75202	728.078	14.19	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	75.47760	0.07548	70.71590	0.07072	75.478	14.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	579.84230	0.57984	600.82360	0.60082	579.842	14.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	127.24230	0.12724	119.52360	0.11952	127.242	14.45	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	394.84870	0.39485	413.71440	0.41371	394.849	14.83	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	29.35370	0.02935	27.56440	0.02756	29.354	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	985.70680	0.98571	1,012.36570	1.01237	985.707	14.29	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	33.10680	0.03311	31.06570	0.03107	33.107	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	940.94420	0.94094	967.25410	0.96725	940.944	14.27	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	38.34420	0.03834	35.95410	0.03595	38.344	14.27	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	810.81290	0.81081	835.82960	0.83583	810.813	14.22	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	281.94250	0.28194	283.35620	0.28336	281.943	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry			12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	462.31480	0.46231	463.73340	0.46373	462.315	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	286.61480	0.28661	288.03340	0.28803	286.615	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	457.03440	0.45703	458.45770	0.45846	457.034	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	291.33440	0.29133	292.75770	0.29276	291.334	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	467.64250	0.46764	469.05620	0.46906	467.643	13.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	879.47770	0.87948	904.03620	0.90404	879.478	14.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	208.97770	0.20898	203.03620	0.20304	208.978	14.38	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	815.68760	0.81569	837.48910	0.83749	815.688	14.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	245.18760	0.24519	236.48910	0.23649	245.188	14.54	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	549.06140		0.54906		567.82650	0.56783	549.061	15.33	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	478.56140		0.47856		466.82650	0.46683	478.561	15.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,675.29950		1.67530		1,705.48800	1.70549	1,675.300	15.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	47.79950		0.04780		47.48800	0.04749	47.799	15.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,001.35070		2.00135		2,031.85670	2.03186	2,001.351	16.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	30.85070		0.03085		30.85670	0.03086	30.851	16.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,769.58090		1.76958		1,799.88770	1.79989	1,769.581	15.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	42.08090		0.04208		41.88770	0.04189	42.081	15.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,722.35020		1.72235		1,752.60090	1.75260	1,722.350	15.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	44.85020		0.04485		44.60090	0.04460	44.850	15.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.17050		13.17050		13.20100	13.20100		15.41	0.00	750	32,269.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	270.50090		0.27050		262.72760	0.26273	270.501	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,117.93770		1.11794		1,141.72000	1.14172	1,117.938	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	273.73770		0.27374		265.92000	0.26592	273.738	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.35420		13.35420		13.38580	13.38580		15.54	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,131.49290		1.13149		1,155.36390	1.15536	1,131.493	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	267.29290		0.26729		259.56390	0.25956	267.293	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,124.70090		1.12470		1,148.52760	1.14853	1,124.701	14.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	704.71910		0.70472		722.55640	0.72256	704.719	16.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	971.81910		0.97182		956.85640	0.95686	971.819	16.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	701.33350		0.70133		719.12250	0.71912	701.334	16.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	978.43350		0.97843		963.42250	0.96342	978.434	16.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.53290		13.53290		13.56570	13.56570		15.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	708.11760		0.70812		726.01370	0.72601	708.118	16.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	965.21760		0.96522		950.31370	0.95031	965.218	16.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	906.81210		0.90681		918.97310	0.91897	906.812	15.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,145.51880		1.14552		1,191.36220	1.19136	1,145.519	15.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	912.81880		0.91282		924.96220	0.92496	912.819	15.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,141.54250		1.14154		1,187.36800	1.18737	1,141.543	15.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	918.84250		0.91884		930.96800	0.93097	918.843	15.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.93270		13.93270		13.96640	13.96640		16.10	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,149.51210		1.14951		1,195.37310	1.19537	1,149.512	15.69	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.89491		109.89491		109.99827	109.99827			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,095.09000		8.09509		7,991.73000	7.99173	8,095.090		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,105.09000		8.10509		8,001.73000	8.00173	8,105.090		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,115.09000		8.11509		8,011.73000	8.01173	8,115.090		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	449.68000		0.44968		554.57000	0.55457	449.680		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.45968		111.45968		111.56457	111.56457			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	469.68000		0.46968		574.57000	0.57457	469.680		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	459.68000		0.45968		564.57000	0.56457	459.680		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			107.84499		107.84499		107.72915	107.72915			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	7,145.01000		7.14501		7,260.85000	7.26085	7,145.010		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	7,155.01000		7.15501		7,270.85000	7.27085	7,155.010		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	7,165.01000		7.16501		7,280.85000	7.28085	7,165.010		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future	110.01	Put	629.22000		0.62922		746.81000	0.74681	629.220		0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.38078		109.38078		109.26319	109.26319			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	609.22000		0.60922		726.81000	0.72681	609.220		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	619.22000		0.61922		736.81000	0.73681	619.220		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.33626		109.33626		109.32082	109.32082			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	9,653.74000		9.65374		9,669.18000	9.66918	9,653.740		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	9,663.74000		9.66374		9,679.18000	9.67918	9,663.740		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	9,673.74000		9.67374		9,689.18000	9.68918	9,673.740		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.89309		110.89309		110.87736	110.87736			0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	903.09000		0.90309		887.36000	0.88736	903.090		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	893.09000		0.89309		877.36000	0.87736	893.090		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	883.09000		0.88309		867.36000	0.86736	883.090		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 01/08/2013	Index Future			405.46800		405.46800		404.07100	404.07100			0.00	0	0.00
AL37	On 07/11/2013	Index Future			411.18700		411.18700		409.77100	409.77100			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.70600		416.70600		415.27100	415.27100			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			481.64500		481.64500		479.47000	479.47000			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			488.43800		488.43800		486.23300	486.23300			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			494.99400		494.99400		492.75900	492.75900			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			433.06100		433.06100		431.09700	431.09700			0.00	0	671.00
ALBI	On 07/11/2013	Index Future			439.16900		439.16900		437.17800	437.17800			0.00	0	165.00
ALBI	On 06/02/2014	Index Future			445.06400		445.06400		443.04600	443.04600			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.10950		9.10950		9.11900	9.11900		13.46	0.00	1,516	6,700.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	124.47920		0.12448		129.71550	0.12972	124.479	13.72	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	314.97920		0.31498		310.71550	0.31072	314.979	13.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	13.33600		0.01334		13.93860	0.01394	13.336	17.82	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,203.83600		1.20384		1,194.93860	1.19494	1,203.836	17.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	314.33060		0.31433		321.80440	0.32180	314.331	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	72.07330		0.07207		70.43270	0.07043	72.073	12.85	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	320.68840		0.32069		328.20290	0.32820	320.688	13.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	101.18840		0.10119		99.20290	0.09920	101.188	13.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	104.83060		0.10483		102.80440	0.10280	104.831	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	308.05420		0.30805		315.48810	0.31549	308.054	13.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	108.55420		0.10855		106.48810	0.10649	108.554	13.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	637.03300		0.63703		646.14320	0.64614	637.033	13.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	27.53300		0.02753		27.14320	0.02714	27.533	13.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	381.57330		0.38157		389.43270	0.38943	381.573	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	913.92260		0.91392		919.37970	0.91938	913.923	13.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	44.62260		0.04462		39.87970	0.03988	44.623	13.36	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	668.33980		0.66834		675.32930	0.67533	668.340	13.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	99.03980		0.09904		95.82930	0.09583	99.040	13.35	0.00	0	100.00

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	269.57150		0.26957		274.73540	0.27474	269.572	14.06	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	400.27150		0.40027		395.23540	0.39524	400.272	14.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	174.17890		0.17418		178.22570	0.17823	174.179	14.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	604.87890		0.60488		598.72570	0.59873	604.879	14.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	62.58180		0.06258		63.32310	0.06332	62.582	15.95	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,193.28180		1.19328		1,183.82310	1.18382	1,193.282	15.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	44.11030		0.04411		45.03870	0.04504	44.110	16.89	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,474.81030		1.47481		1,465.53870	1.46554	1,474.810	16.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	214.15940		0.21416		218.70810	0.21871	214.159	14.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	504.85940		0.50486		499.20810	0.49921	504.859	14.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	211.05200		0.21105		215.56350	0.21556	211.052	14.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	511.75200		0.51175		506.06350	0.50606	511.752	14.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.16930		9.16930		9.17950	9.17950		13.81	0.00	750	10,045.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	207.98680		0.20799		212.46130	0.21246	207.987	14.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	518.68680		0.51869		512.96130	0.51296	518.687	14.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	583.76190		0.58376		578.07430	0.57807	583.762	14.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	316.66130		0.31666		321.67560	0.32168	316.661	14.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	570.46130		0.57046		564.87560	0.56488	570.461	14.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	313.29500		0.31329		318.25830	0.31826	313.295	14.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	577.09500		0.57709		571.45830	0.57146	577.095	14.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.23620		9.23620		9.24680	9.24680		13.87	0.00	750	2,890.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	309.96190		0.30996		314.87430	0.31487	309.962	14.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	285.96030		0.28596		290.09840	0.29010	285.960	14.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	894.76030		0.89476		887.79840	0.88780	894.760	14.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	291.01300		0.29101		295.20930	0.29521	291.013	14.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	879.81300		0.87981		872.90930	0.87291	879.813	14.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	288.47540		0.28848		292.64080	0.29264	288.475	14.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	887.27540		0.88728		880.34080	0.88034	887.275	14.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.30120		9.30120		9.31230	9.31230		13.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	136.53700		0.13654		136.16840	0.13617	136.537	15.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.70570		9.70570		9.71200	9.71200		15.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,582.51300		2.58251		2,588.47890	2.58848	2,582.513	16.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	126.81300		0.12681		126.47890	0.12648	126.813	16.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,537.29770		2.53730		2,543.24670	2.54325	2,537.298	16.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	131.59770		0.13160		131.24670	0.13125	131.598	16.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,492.23700		2.49224		2,498.16840	2.49817	2,492.237	15.95	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.50820		9.50820		9.52520	9.52520		15.06	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	494.00320		0.49400		509.71270	0.50971	494.003	14.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	75.80320		0.07580		74.51270	0.07451	75.803	14.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	486.47250		0.48647		502.12140	0.50212	486.473	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	78.27250		0.07827		76.92140	0.07692	78.273	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	479.00090		0.47900		494.58540	0.49459	479.001	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	80.80090		0.08080		79.38540	0.07939	80.801	14.91	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	230.87500		0.23087		236.01880	0.23602	230.875	15.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	584.57500		0.58458		571.51880	0.57152	584.575	15.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.60630		9.60630		9.62450	9.62450		14.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	236.61020		0.23661		241.87930	0.24188	236.610	15.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	570.31020		0.57031		557.37930	0.55738	570.310	15.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	233.72660		0.23373		238.93270	0.23893	233.727	15.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	577.42660		0.57743		564.43270	0.56443	577.427	15.30	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			63.84980		63.84980		-64.60380	-64.60380			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			382.28820		382.28820		373.25620	373.25620			0.00	0	742.00

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 CADS	On 13/12/2013	Can-Do Future			482.48000		482.48000		485.32260	485.32260			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			140.41550		140.41550		157.56890	157.56890			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			85.90340		85.90340		85.77140	85.77140			0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			86.85910		86.85910		94.88890	94.88890			640,000.00	5,000	0.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			5.82270		5.82270		7.31900	7.31900			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			203.19540		203.19540		210.76610	210.76610			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			83.34900		83.34900		82.00000	82.00000			410,000.00	5,000	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.52380		10.52380		10.53970	10.53970		17.18	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	741.12990		0.74113		755.84520	0.75585	741.130	16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	57.32990		0.05733		56.14520	0.05615	57.330	16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	732.89170		0.73289		747.58150	0.74758	732.892	16.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	59.09170		0.05909		57.88150	0.05788	59.092	16.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	724.69410		0.72469		739.35890	0.73936	724.694	16.49	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	60.89410		0.06089		59.65890	0.05966	60.894	16.49	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.66540		10.66540		10.68240	10.68240		16.84	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	401.58120		0.40158		409.06920	0.40907	401.581	17.19	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	546.18120		0.54618		536.66920	0.53667	546.181	17.19	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	409.02780		0.40903		416.62560	0.41663	409.028	17.15	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	533.62780		0.53363		524.22560	0.52423	533.628	17.15	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	405.28820		0.40529		412.82960	0.41283	405.288	17.17	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	539.88820		0.53989		530.42960	0.53043	539.888	17.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61190		1.61190		1.61090	1.61090		15.29	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,265.40250		0.12654		1,258.01770	0.12580	1,265.403	15.13	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	46.40250		0.00464		49.01770	0.00490	46.403	15.13	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,176.65440		0.11767		1,169.81430	0.11698	1,176.654	15.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	57.65440		0.00577		60.81430	0.00608	57.654	15.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,090.92330		0.10909		1,084.61130	0.10846	1,090.923	15.11	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	71.92330		0.00719		75.61130	0.00756	71.923	15.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	466.28180		0.04663		463.57290	0.04636	466.282	16.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	937.28180		0.09373		947.57290	0.09476	937.282	16.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62290		1.62290		1.62160	1.62160		15.16	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	533.69780		0.05337		530.54460	0.05305	533.698	15.84	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	804.69780		0.08047		814.54460	0.08145	804.698	15.84	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	498.90830		0.04989		495.98750	0.04960	498.908	15.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	869.90830		0.08699		879.98750	0.08800	869.908	15.98	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.93033		110.93033		110.91466	110.91466			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,059.67000		4.05967		4,075.34000	4.07534	4,059.670		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,069.67000		4.06967		4,085.34000	4.08534	4,069.670		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,079.67000		4.07967		4,095.34000	4.09534	4,079.670		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,105.28000		1.10528		1,089.34000	1.08934	1,105.280		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
EL28	On 07/11/2013	Bond Future			111.11528		111.11528		111.09934	111.09934			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,125.28000		1.12528		1,109.34000	1.10934	1,125.280		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	1,115.28000	1.11528		1,099.34000	1.09934		1,115.280		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
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 01/08/2013	Bond Future			9.17669	87.65668		9.25550	87.02825				0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	1,435.52000	1.43552		2,063.95000	2.06395		1,435.520		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,605.35000	76.60535		75,976.92000	75.97692		76,605.350		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.28786	85.11189		9.36938	84.47463				0.00	0	0.00
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	6,652.35000	6.65235		7,289.61000	7.28961		6,652.350		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	6,564.07000	6.56407		7,201.33000	7.20133		6,564.070		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,475.92000	6.47592		7,113.18000	7.11318		6,475.920		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.39360	86.25435		9.47775	85.60877				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	1,193.71000	1.19371		548.13000	0.54813		1,193.710		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	1,269.13000	1.26913		623.55000	0.62355		1,269.130		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 06/02/2014	Bond Future	9.54	Call	1,118.18000	1.11818		472.60000	0.47260		1,118.180		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 01/08/2013	GOVI			432.44400	432.44400		430.51500	430.51500				0.00	0	410.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	135,460.00000	13.54600		154,750.00000	15.47500		135,460.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	135,560.00000	13.55600		154,850.00000	15.48500		135,560.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	135,660.00000	13.56600		154,950.00000	15.49500		135,660.000		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	74,660.00000	7.46600		94,220.00000	9.42200		74,660.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			438.54400	438.54400		436.58800	436.58800				0.00	0	0.00
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	74,460.00000	7.44600		94,020.00000	9.40200		74,460.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	74,560.00000	7.45600		94,120.00000	9.41200		74,560.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Put	2.00000	0.00020		2.00000	0.00020		2.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Put	100.00000	0.01000		100.00000	0.01000		100.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI			442.00000	442.00000		442.00000	442.00000				0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Call	100.00000	0.01000		100.00000	0.01000		100.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Call	2.00000	0.00020		2.00000	0.00020		2.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000		110.00000	110.00000				0.00	0	0.00



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	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 01/08/2013	Index Future			196.63900		196.63900		196.25700	196.25700			0.00	0	1,041.00
IGOV	On 07/11/2013	Index Future			199.43900		199.43900		199.05100	199.05100			0.00	0	30.00
IGOV	On 06/02/2014	Index Future			202.14000		202.14000		201.74700	201.74700			0.00	0	0.00
ILBI	On 01/08/2013	Index Future			531.44700		531.44700		529.86500	529.86500			0.00	0	186.00
ILBI	On 07/11/2013	Index Future			539.07500		539.07500		537.46900	537.46900			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.15000		94.85000		5.15000	94.85000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.18000		94.82000		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.21000		94.79000		5.21000	94.79000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.28000		94.72000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.30000		94.70000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.37000		94.63000		5.39000	94.61000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.41000		94.59000		5.44000	94.56000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.54000		94.46000		5.56000	94.44000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.78000		94.22000		5.82000	94.18000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.02000		93.98000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.26000		93.74000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.49000		93.51000		6.54000	93.46000			0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.82410		7.82410		7.79390	7.79390		10.45	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	283.69550		0.28370		263.02280	0.26302	283.695	10.80	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	49.59550		0.04960		59.12280	0.05912	49.596	10.80	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	276.10060		0.27610		255.77680	0.25578	276.101	10.78	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	52.00060		0.05200		61.87680	0.06188	52.001	10.78	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	268.59500		0.26860		248.62700	0.24863	268.595	10.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	54.49500		0.05449		64.72700	0.06473	54.495	10.77	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	149.08210		0.14908		142.49530	0.14250	149.082	12.81	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	416.38210		0.41638		439.49530	0.43950	416.382	12.81	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.87270		7.87270		7.84300	7.84300		12.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	146.36230		0.14636		139.91950	0.13992	146.362	12.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	423.66230		0.42366		446.91950	0.44692	423.662	12.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	143.68860		0.14369		137.39100	0.13739	143.689	12.86	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	430.98860		0.43099		454.39100	0.45439	430.989	12.86	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.13600		10.13600	0.09863	10.09600	10.09600		16.68	0.00	0	0.00

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 / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	332.60550		0.33261	0.09863	313.50970	0.31351	332.606	17.14	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	236.60550		0.23661	0.09863	257.50970	0.25751	236.605	17.14	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	326.54510		0.32655	0.09863	307.65440	0.30765	326.545	17.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	240.54510		0.24055	0.09863	261.65440	0.26165	240.545	17.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	320.53830		0.32054	0.09863	301.85160	0.30185	320.538	17.06	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	244.53830		0.24454	0.09863	265.85160	0.26585	244.538	17.06	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.50850		104.96761		7.58677	104.43634			0.00	0	10,999.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	1,502.21000		1.50221		2,033.48000	2.03348	1,502.210		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,432.84000		1.43284		1,964.11000	1.96411	1,432.840		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,363.53000		1.36353		1,894.80000	1.89480	1,363.530		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	7,564.17000		7.56417		8,102.97000	8.10297	7,564.170		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.60003		102.53255		7.68163	101.99375			0.00	0	0.00
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	7,709.58000		7.70958		8,248.38000	8.24838	7,709.580		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	7,636.85000		7.63685		8,175.65000	8.17565	7,636.850		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	1,106.98000		1.10698		561.20000	0.56120	1,106.980		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
R023	On 06/02/2014	Bond Future			7.68720		103.90887		7.77209	103.36309			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	979.66000		0.97966		433.88000	0.43388	979.660		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	1,043.34000		1.04334		497.56000	0.49756	1,043.340		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.92916		120.06772		5.99876	119.91873		3.03	12,006,772.00	100	21,590.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,612.09000		90.61209		90,463.10000	90.46310	90,612.090	3.17	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.17	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.03671		114.95501		6.11780	114.80399		3.03	11,495,501.00	100	212.00
R157	On 07/11/2013	Bond Future	5.59	Call	415.94000		0.41594		372.89000	0.37289	415.940	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,252.75000		1.25275		1,360.72000	1.36072	1,252.750	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	422.37000		0.42237		378.81000	0.37881	422.370	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,240.36000		1.24036		1,347.82000	1.34782	1,240.360	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	428.88000		0.42888		384.80000	0.38480	428.880	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,228.05000		1.22805		1,334.99000	1.33499	1,228.050	2.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,350.78000		1.35078		1,454.90000	1.45490	1,350.780	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	542.44000		0.54244		494.59000	0.49459	542.440	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,371.00000		1.37100		1,475.93000	1.47593	1,371.000	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	548.50000		0.54850		500.25000	0.50025	548.500	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,360.86000		1.36086		1,465.39000	1.46539	1,360.860	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.15404		116.49819		6.24940	116.34541		2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	554.61000		0.55461		505.95000	0.50595	554.610	2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	377.91000		0.37791		342.44000	0.34244	377.910	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,851.58000		1.85158		1,970.94000	1.97094	1,851.580	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	370.77000		0.37077		335.84000	0.33584	370.770	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,871.96000		1.87196		1,991.86000	1.99186	1,871.960	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	374.33000		0.37433		339.12000	0.33912	374.330	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,861.76000		1.86176		1,981.38000	1.98138	1,861.760	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.29129		111.26637		6.40610	111.11154		2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.46532		112.79266		6.60853	112.63572			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	322.56000		0.32256		165.62000	0.16562	322.560		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.76	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	300.72000	0.30072	143.78000	0.14378	300.720				0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	311.64000	0.31164	154.70000	0.15470	311.640				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 01/08/2013	Bond Future			7.81322	123.35113	7.88634	122.66334				14.33	177,255,573.81	1,437	57,219.00
R186	On 01/08/2013	Bond Future	7.00	Call	16.49000	0.01649	12.73000	0.01273	16.490			13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,045.95000	8.04595	8,729.98000	8.72998	8,045.950			13.99	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	71.83000	0.07183	55.08000	0.05508	71.830			14.05	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	6,060.02000	6.06002	6,731.06000	6.73106	6,060.020			14.05	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	99.45000	0.09945	76.33000	0.07633	99.450			14.07	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,118.95000	10.11895	10,806.12000	10.80612	10,118.950			13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.000			14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.13000	0.00013	0.11000	0.00011	0.130			13.99	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	13,333.26000	13.33326	14,021.03000	14.02103	13,333.260			13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1.85000	0.00185	1.48000	0.00148	1.850			13.99	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	10,646.67000	10.64667	11,334.09000	11.33409	10,646.670			13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2.97000	0.00297	2.35000	0.00235	2.970			13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	713.88000	0.71388	1,003.94000	1.00394	713.880			14.33	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,847.95000	8.84795	8,170.44000	8.17044	8,847.950			14.78	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	7.53000	0.00753	17.81000	0.01781	7.530			14.78	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	9.00	Call	10,522.74000	10.52274	9,837.83000	9.83783	10,522.740			14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	1.60000	0.00160	4.48000	0.00448	1.600			14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	114,078.72000	114.07872	113,390.93000	113.39093	114,078.720			14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,584.26000	5.58426	6,248.93000	6.24893	5,584.260			14.07	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	401.56000	0.40156	313.59000	0.31359	401.560			14.16	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	3,410.28000	3.41028	4,010.10000	4.01010	3,410.280			14.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,361.45000	1.36145	1,106.79000	1.10679	1,361.450			14.26	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	1,486.38000	1.48638	1,919.51000	1.91951	1,486.380			14.26	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,460.04000	2.46004	2,062.31000	2.06231	2,460.040			14.33	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,491.92000	10.49192	9,946.22000	9.94622	10,491.920			15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	922.10000	0.92210	1,073.78000	1.07378	922.100			15.06	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.16	Call	5,303.12000	5.30312	4,936.72000	4.93672	5,303.120			14.61	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,949.53000	2.94953	3,280.51000	3.28051	2,949.530			14.61	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	5,792.68000	5.79268	5,402.93000	5.40293	5,792.680			14.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,634.95000	2.63495	2,942.58000	2.94258	2,634.950			14.66	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,825.20000	8.82520	8,325.60000	8.32560	8,825.200			14.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,336.75000	1.33675	1,534.53000	1.53453	1,336.750			14.93	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,484.75000	4.48475	4,160.38000	4.16038	4,484.750			14.52	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,579.83000	3.57983	3,952.84000	3.95284	3,579.830			14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	5,197.17000	5.19717	4,836.04000	4.83604	5,197.170			14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,023.32000	3.02332	3,359.57000	3.35957	3,023.320			14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	5,250.15000	5.25015	4,886.25000	4.88625	5,250.150			14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,986.38000	2.98638	3,319.86000	3.31986	2,986.380			14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.90142	125.09102	7.97730	124.39364				14.52	12,509,102.00	100	1,168.00
R186	On 07/11/2013	Bond Future	6.50	Call	438.97000	0.43897	394.23000	0.39423	438.970			14.22	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,393.44000	14.39344	15,046.08000	15.04608	14,393.440			14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	717.54000	0.71754	646.91000	0.64691	717.540			14.22	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,025.60000	12.02560	12,652.35000	12.65235	12,025.600			14.22	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,461.12000	6.46112	6,882.04000	6.88204	6,461.120			14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,366.58000	4.36658	4,079.02000	4.07902	4,366.580			14.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.76	Put	6,408.23000		6.40823		6,827.24000	6.82724	6,408.230	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.98343		121.48001		8.06199	120.77344		14.65	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,287.56000		4.28756		4,003.80000	4.00380	4,287.560	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,514.32000		6.51432		6,937.13000	6.93713	6,514.320	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,326.96000		4.32696		4,041.31000	4.04131	4,326.960	14.58	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,874.64000		2.87464		2,713.70000	2.71370	2,874.640	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,875.60000		11.87560		12,430.71000	12.43071	11,875.600	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,900.73000		2.90073		2,738.49000	2.73849	2,900.730	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,804.06000		11.80406		12,357.87000	12.35787	11,804.060	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.06864		123.12481		8.15004	122.40876		14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,848.72000		2.84872		2,689.06000	2.68906	2,848.720	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,947.42000		11.94742		12,503.81000	12.50381	11,947.420	13.98	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	1,248.89000		1.24889		523.00000	0.52300	1,248.890	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	1,333.99000		1.33399		608.10000	0.60810	1,333.990	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.15439		119.52264		8.23876	118.79675		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	1,163.71000		1.16371		437.82000	0.43782	1,163.710	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future			278.32884		278.32884		276.45738	276.45738		0.00	0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	16,661.16000		16.66116		18,532.62000	18.53262	16,661.160	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	16,671.16000		16.67116		18,542.62000	18.54262	16,671.160	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	16,681.16000		16.68116		18,552.62000	18.55262	16,681.160	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	2,282.01000		2.28201		384.02000	0.38402	2,282.010	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future			282.29201		282.29201		280.39402	280.39402		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,302.01000		2.30201		404.02000	0.40402	2,302.010	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	2,292.01000		2.29201		394.02000	0.39402	2,292.010	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.30159		105.60224		5.36420	105.51766		1.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,356.56000		68.35656		68,271.98000	68.27198	68,356.560	2.09	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000		0.00000	0.00000	0.000	2.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.30196		107.09180		5.38054	107.00609		1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	185.38000		0.18538		165.18000	0.16518	185.380	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	746.36000		0.74636		811.87000	0.81187	746.360	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	188.58000		0.18858		168.29000	0.16829	188.580	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	738.56000		0.73856		803.98000	0.80398	738.560	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	191.82000		0.19182		171.44000	0.17144	191.820	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	730.80000		0.73080		796.13000	0.79613	730.800	1.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	440.69000		0.44069		486.74000	0.48674	440.690	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	426.70000		0.42670		386.34000	0.38634	426.700	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	449.30000		0.44930		495.57000	0.49557	449.300	1.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.25	Call	430.87000		0.43087	390.25000	0.39025		430.870	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	444.98000		0.44498	490.99000	0.49099		444.980	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.26663		104.12084	5.36878	104.03421			1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	435.07000		0.43507	394.49000	0.39449		435.070	1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	289.30000		0.28930	256.16000	0.25616		289.300	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	547.73000		0.54773	602.37000	0.60237		547.730	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	284.51000		0.28451	251.76000	0.25176		284.510	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	555.06000		0.55506	610.09000	0.61009		555.060	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	286.90000		0.28690	253.95000	0.25395		286.900	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	551.39000		0.55139	606.22000	0.60622		551.390	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.18736		105.53064	5.33297	105.44286			1.09	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.90612		102.56894	5.15230	102.47996				0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	145.89000		0.14589	56.91000	0.05691		145.890		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	138.68000		0.13868	49.70000	0.04970		138.680		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	142.29000		0.14229	53.31000	0.05331		142.290		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 01/08/2013	Bond Future			206.54227		206.54227	206.51665	206.51665				0.00	0	43,856.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	16,447.73000		16.44773	16,473.35000	16.47335		16,447.730		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	16,457.73000		16.45773	16,483.35000	16.48335		16,457.730		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	16,467.73000		16.46773	16,493.35000	16.49335		16,467.730		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	473.11000		0.47311	447.29000	0.44729		473.110		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future			209.48311		209.48311	209.45729	209.45729				0.00	0	164.00
R202	On 07/11/2013	Bond Future	208.99	Call	493.11000		0.49311	467.29000	0.46729		493.110		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	483.11000		0.48311	457.29000	0.45729		483.110		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		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 01/08/2013	Bond Future			6.65601		108.86548	6.73022	108.59382			5.79	0.00	0	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,652.28000		95.65228	95,380.62000	95.38062		95,652.280	5.99	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000		0.000	5.99	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.76908		106.24166	6.84941	105.96624			5.73	0.00	0	3,131.00
R203	On 07/11/2013	Bond Future	5.71	Call	229.61000		0.22961	200.50000	0.20050		229.610	5.60	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,945.15000		3.94515	4,191.46000	4.19146		3,945.150	5.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	400.43000		0.40043	348.77000	0.34877		400.430	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,118.20000		3.11820	3,341.96000	3.34196		3,118.200	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	407.94000		0.40794	355.33000	0.35533		407.940	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,090.28000		3.09028	3,313.09000	3.31309		3,090.280	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	415.73000		0.41573	362.15000	0.36215		415.730	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,062.66000		3.06266	3,284.50000	3.28450		3,062.660	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,012.14000		104.01214	103,736.72000	103.73672		104,012.140	5.93	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	5.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.88288		107.66781	6.96976	107.38891			5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	764.60000		0.76460	694.14000	0.69414		764.600	5.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Put	3,121.19000		3.12119		3,329.63000	3.32963	3,121.190	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	581.74000		0.58174		525.17000	0.52517	581.740	5.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,635.16000		3.63516		3,857.49000	3.85749	3,635.160	5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	745.57000		0.74557		676.49000	0.67649	745.570	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,168.29000		3.16829		3,378.11000	3.37811	3,168.290	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	755.04000		0.75504		685.28000	0.68528	755.040	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,144.69000		3.14469		3,353.83000	3.35383	3,144.690	5.20	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.00291		104.96444		7.09728	104.68177		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	620.18000		0.62018		566.41000	0.56641	620.180	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,433.49000		4.43349		4,662.39000	4.66239	4,433.490	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,639.89000		2.63989		2,468.52000	2.46852	2,639.890	5.32	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,456.87000		1.45687		1,568.17000	1.56817	1,456.870	5.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	606.94000		0.60694		554.13000	0.55413	606.940	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,483.01000		4.48301		4,712.87000	4.71287	4,483.010	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	613.53000		0.61353		560.25000	0.56025	613.530	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,458.22000		4.45822		4,687.61000	4.68761	4,458.220	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.13264		106.40426		7.23571	106.11774		0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	464.74000		0.46474		178.22000	0.17822	464.740	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	492.42000		0.49242		205.90000	0.20590	492.420	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	437.04000		0.43704		150.52000	0.15052	437.040	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.87487		105.97782		6.95876	105.59562		7.92	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	97,094.32000		97.09432		96,712.12000	96.71212	97,094.320	8.20	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.97597		107.47265		7.06530	107.08515		7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	712.76000		0.71276		620.48000	0.62048	712.760	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,748.08000		3.74808		4,043.30000	4.04330	3,748.080	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	724.44000		0.72444		630.99000	0.63099	724.440	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,714.74000		3.71474		4,008.79000	4.00879	3,714.740	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	736.26000		0.73626		641.63000	0.64163	736.260	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,681.56000		3.68156		3,974.43000	3.97443	3,681.560	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,900.49000		1.90049		1,712.13000	1.71213	1,900.490	7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,796.08000		1.79608		1,995.22000	1.99522	1,796.080	7.75	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.07283		104.88469		7.16773	104.49221		7.84	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,284.57000		1.28457		1,172.24000	1.17224	1,284.570	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,120.01000		4.12001		4,400.16000	4.40016	4,120.010	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,298.54000		1.29854		1,185.26000	1.18526	1,298.540	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,091.15000		4.09115		4,370.35000	4.37035	4,091.150	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,270.70000		1.27070		1,159.31000	1.15931	1,270.700	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,148.99000		4.14899		4,430.08000	4.43008	4,148.990	7.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.17872		106.30484		7.27990	105.90706		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,126.44000		1.12644		1,038.03000	1.03803	1,126.440	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,693.92000		5.69392		6,003.29000	6.00329	5,693.920	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,136.88000		1.13688		1,047.79000	1.04779	1,136.880	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,662.82000		5.66282		5,971.51000	5.97151	5,662.820	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,116.07000		1.11607		1,028.34000	1.02834	1,116.070	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,725.10000		5.72510		6,035.15000	6.03515	5,725.100	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.29027		103.73169		7.39843	103.32845		0.00	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	594.82000		0.59482		191.58000	0.19158	594.820	0.00	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	0.00000		0.00000		0.00000	0.00000	0.000	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
R204	On 07/08/2014	Bond Future	7.46	Call	631.92000		0.63192		228.68000	0.22868	631.920		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	557.71000		0.55771		154.47000	0.15447	557.710		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.30052		101.36532		5.36713	101.33605		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,367.21000		30.36721		30,337.94000	30.33794	30,367.210	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.73	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.29767		102.79513		5.46364	102.76549		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	26.49000		0.02649		21.06000	0.02106	26.490	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	206.76000		0.20676		230.97000	0.23097	206.760	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	26.87000		0.02687		21.38000	0.02138	26.870	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	205.34000		0.20534		229.49000	0.22949	205.340	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	27.25000		0.02725		21.70000	0.02170	27.250	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	203.93000		0.20393		228.02000	0.22802	203.930	0.39	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 01/08/2013	Bond Future			7.11927		101.09282		7.20795	100.64034		9.36	0.00	0	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Call	93,521.63000		93.52163		93,069.15000	93.06915	93,521.630	9.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.73	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.21555		102.51875		7.30907	102.06000		9.12	0.00	0	1,508.00
R207	On 07/11/2013	Bond Future	6.69	Call	1,021.55000		1.02155		893.50000	0.89350	1,021.550	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,648.14000		3.64814		3,978.84000	3.97884	3,648.140	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	1,037.17000		1.03717		907.62000	0.90762	1,037.170	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,613.00000		3.61300		3,942.20000	3.94220	3,613.000	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	1,052.96000		1.05296		921.89000	0.92189	1,052.960	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,578.07000		3.57807		3,905.75000	3.90575	3,578.070	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.30846		100.25540		7.40691	99.79072		9.05	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,421.70000		1.42170		1,293.82000	1.29382	1,421.700	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,549.67000		4.54967		4,886.47000	4.88647	4,549.670	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,390.34000		1.39034		1,264.71000	1.26471	1,390.340	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,616.67000		4.61667		4,955.72000	4.95572	4,616.670	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,405.97000		1.40597		1,279.21000	1.27921	1,405.970	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,583.10000		4.58310		4,921.02000	4.92102	4,583.100	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.41111		101.61290		7.51502	101.14190		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,230.17000		1.23017		1,132.91000	1.13291	1,230.170	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,878.10000		6.87810		7,251.84000	7.25184	6,878.100	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,207.37000		1.20737		1,111.64000	1.11164	1,207.370	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,952.60000		6.95260		7,327.87000	7.32787	6,952.600	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,218.73000		1.21873		1,122.24000	1.12224	1,218.730	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,915.30000		6.91530		7,289.81000	7.28981	6,915.300	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.51815		99.36645		7.62805	98.88898			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	831.67000		0.83167		354.20000	0.35420	831.670		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	745.37000		0.74537		267.90000	0.26790	745.370		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	788.53000		0.78853		311.06000	0.31106	788.530		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/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 01/08/2013	Bond Future			7.25886		99.40063		7.33728	98.95586		10.28	0.00	0	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	90,356.16000		90.35616	89,911.39000	89.91139	90,356.160		10.65	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.35139		97.40686		7.43358	96.95585		10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,078.16000		1.07816	970.06000	0.97006	1,078.160		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,229.31000		4.22931	4,572.22000	4.57222	4,229.310		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,094.89000		1.09489	985.40000	0.98540	1,094.890		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,188.81000		4.18881	4,530.33000	4.53033	4,188.810		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,111.80000		1.11180	1,000.92000	1.00092	1,111.800		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,148.54000		4.14854	4,488.67000	4.48867	4,148.540		10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,737.40000		2.73740	2,517.82000	2.51782	2,737.400		10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,923.81000		1.92381	2,155.24000	2.15524	1,923.810		10.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,319.62000		5.31962	5,651.57000	5.65157	5,319.620		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.43861		98.71440		7.52453	98.25757		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,521.23000		1.52123	1,394.71000	1.39471	1,521.230		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,280.81000		5.28081	5,611.12000	5.61112	5,280.810		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,538.46000		1.53846	1,410.82000	1.41082	1,538.460		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,242.17000		5.24217	5,571.36000	5.57136	5,242.170		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,504.13000		1.50413	1,379.25000	1.37925	1,504.130		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,229.58000		1.22958	1,145.07000	1.14507	1,229.580		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,896.85000		7.89685	8,275.30000	8.27530	7,896.850		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.52943		96.65438		7.61939	96.19142		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,241.86000		1.24186	1,156.60000	1.15660	1,241.860		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,853.12000		7.85312	8,230.82000	8.23082	7,853.120		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,254.23000		1.25423	1,168.22000	1.16822	1,254.230		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,809.50000		7.80950	8,186.45000	8.18645	7,809.500		10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	830.80000		0.83080	361.46000	0.36146	830.800		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.62267		97.98020		7.71698	97.51086		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	880.17000		0.88017	410.83000	0.41083	880.170		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	929.50000		0.92950	460.16000	0.46016	929.500		0.00	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 01/08/2013	Bond Future			8.58283		79.04295		8.65580	78.45532		20.83	0.00	0	19,898.00
R209	On 01/08/2013	Bond Future	79.36	Call	69,093.84000		69.09384	68,506.21000	68.50621	69,093.840		21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000		21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	108.50000		0.10850	84.10000	0.08410	108.500		20.53	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,064.51000		5.06451	5,627.74000	5.62774	5,064.510		20.53	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.66710		77.01355		8.74230	76.41773		22.24	0.00	0	319.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,668.70000		8.66870	8,208.83000	8.20883	8,668.700		22.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,082.18000		1.08218	1,218.13000	1.21813	1,082.180		22.82	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,367.46000		4.36746	4,057.83000	4.05783	4,367.460		22.28	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Put	3,241.42000		3.24142		3,527.61000	3.52761	3,241.420	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,367.01000		6.36701		5,976.78000	5.97678	6,367.010	22.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	1,932.36000		1.93236		2,137.95000	2.13795	1,932.360	22.54	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	7,112.37000		7.11237		6,696.26000	6.69626	7,112.370	22.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,602.00000		1.60200		1,781.71000	1.78171	1,602.000	22.64	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,622.80000		7.62280		7,190.53000	7.19053	7,622.800	22.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,409.40000		1.40940		1,572.95000	1.57295	1,409.400	22.70	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,728.20000		3.72820		3,449.91000	3.44991	3,728.200	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,864.70000		3.86470		4,182.23000	4.18223	3,864.700	22.20	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,284.39000		4.28439		3,978.70000	3.97870	4,284.390	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,314.39000		3.31439		3,604.52000	3.60452	3,314.390	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,325.83000		4.32583		4,018.16000	4.01816	4,325.830	22.27	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,277.75000		3.27775		3,565.90000	3.56590	3,277.750	22.27	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,840.37000		5.84037		6,177.92000	6.17792	5,840.370	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,294.07000		4.29407		4,030.93000	4.03093	4,294.070	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,932.62000		5.93262		6,273.19000	6.27319	5,932.620	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,328.94000		4.32894		4,064.29000	4.06429	4,328.940	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,886.36000		5.88636		6,225.42000	6.22542	5,886.360	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.74518		78.04741		8.82252	77.44370		21.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,363.94000		4.36394		4,097.78000	4.09778	4,363.940	21.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,949.06000		2.94906		2,767.05000	2.76705	2,949.060	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,020.82000		11.02082		11,450.55000	11.45055	11,020.820	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,900.82000		2.90082		2,721.16000	2.72116	2,900.820	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,153.76000		11.15376		11,585.84000	11.58584	11,153.760	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,924.87000		2.92487		2,744.04000	2.74404	2,924.870	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,087.15000		11.08715		11,518.06000	11.51806	11,087.150	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.82420		75.95912		8.90375	75.34738		21.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.90323		77.00111		8.98508	76.38093		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	1,180.88000		1.18088		560.70000	0.56070	1,180.880	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	1,031.84000		1.03184		411.66000	0.41166	1,031.840	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	1,106.42000		1.10642		486.24000	0.48624	1,106.420	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.32625		159.32625		159.40652	159.40652		0.00	0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,663.75000		13.66375		13,583.48000	13.58348	13,663.750	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,673.75000		13.67375		13,593.48000	13.59348	13,673.750	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,683.75000		13.68375		13,603.48000	13.60348	13,683.750	0.00	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	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	337.58000		0.33758		256.24000	0.25624	337.580	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.67242		159.67242		159.75376	159.75376		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	317.58000		0.31758		236.24000	0.23624	317.580	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
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000	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	327.58000	0.32758	246.24000	0.24624	327.580				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.40601	128.40601	128.41272	128.41272					0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,583.99000	1.58399	1,577.28000	1.57728	1,583.990	1,583.990			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,593.99000	1.59399	1,587.28000	1.58728	1,593.990	1,593.990			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,603.99000	1.60399	1,597.28000	1.59728	1,603.990	1,603.990			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	224.40000	0.22440	231.26000	0.23126	224.400	224.400			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.23440	130.23440	130.24126	130.24126					0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Call	244.40000	0.24440	251.26000	0.25126	244.400	244.400			0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	234.40000	0.23440	241.26000	0.24126	234.400	234.400			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			131.36957	131.36957	131.36155	131.36155					0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	6,620.43000	6.62043	6,628.45000	6.62845	6,620.430	6,620.430			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	6,630.43000	6.63043	6,638.45000	6.63845	6,630.430	6,630.430			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	6,640.43000	6.64043	6,648.45000	6.64845	6,640.430	6,640.430			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	230.08000	0.23008	222.13000	0.22213	230.080	230.080			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future			133.24008	133.24008	133.23213	133.23213					0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call	250.08000	0.25008	242.13000	0.24213	250.080	250.080			0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	240.08000	0.24008	232.13000	0.23213	240.080	240.080			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.37830	90.45542	8.45138	89.85401				18.31	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,840.40000	79.84040	79,238.99000	79.23899	79,840.400	79,840.400		18.95	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	18.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.46715	88.19454	8.54259	87.58472				19.41	0.00	0	289.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,303.46000	4.30346	3,977.54000	3.97754	4,303.460	4,303.460		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,313.58000	3.31358	3,597.48000	3.59748	3,313.580	3,313.580		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,346.27000	4.34627	4,017.93000	4.01793	4,346.270	4,346.270		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,276.53000	3.27653	3,558.01000	3.55801	3,276.530	3,276.530		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,389.29000	4.38929	4,058.52000	4.05852	4,389.290	4,389.290		19.48	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,239.81000	3.23981	3,518.86000	3.51886	3,239.810	3,239.810		19.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.55105	89.37838	8.62879	88.76058				19.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,164.53000	4.16453	3,915.24000	3.91524	4,164.530	4,164.530		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,121.65000	6.12165	6,490.16000	6.49016	6,121.650	6,121.650		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,095.37000	4.09537	3,849.17000	3.84917	4,095.370	4,095.370		18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,217.74000	6.21774	6,589.34000	6.58934	6,217.740	6,217.740		18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,129.87000	4.12987	3,882.13000	3.88213	4,129.870	4,129.870		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,169.56000	6.16956	6,539.62000	6.53962	6,169.560	6,169.560		18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.63262	87.05008	8.71271	86.42385				19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,924.95000	2.92495	2,757.37000	2.75737	2,924.950	2,924.950		18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,087.76000	11.08776	11,546.41000	11.54641	11,087.760	11,087.760		18.90	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
R213	On 08/05/2014	Bond Future	7.64	Call	2,876.85000		2.87685	2,711.57000	2.71157		2,876.850	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,218.94000		11.21894	11,679.89000	11.67989		11,218.940	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,900.84000		2.90084	2,734.40000	2.73440		2,900.840	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,153.23000		11.15323	11,613.02000	11.61302		11,153.230	18.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.71551		88.24413	8.79806	87.60933			0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	1,106.63000		1.10663	471.83000	0.47183		1,106.630	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	954.70000		0.95470	319.90000	0.31990		954.700	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	1,030.71000		1.03071	395.91000	0.39591		1,030.710	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	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 01/08/2013	Bond Future			8.74296		79.57034	8.81596	78.96543			21.64	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	69,122.44000		69.12244	68,517.53000	68.51753		69,122.440	22.37	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000		0.000	22.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.82911		77.40850	8.90437	76.79522			22.99	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,028.11000		1.02811	924.00000	0.92400		1,028.110	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,312.70000		10.31270	10,821.87000	10.82187		10,312.700	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,044.78000		1.04478	939.25000	0.93925		1,044.780	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,230.42000		10.23042	10,738.17000	10.73817		10,230.420	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,011.63000		1.01163	908.93000	0.90893		1,011.630	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,395.37000		10.39537	10,905.95000	10.90595		10,395.370	22.57	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,852.89000		4.85289	0.00000	0.00000		4,852.890	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	5,570.73000		5.57073	17.60000	0.01760		5,570.730	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,931.71000		4.93171	0.00000	0.00000		4,931.710	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	5,610.40000		5.61040	97.16000	0.09716		5,610.400	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,891.82000		4.89182	0.00000	0.00000		4,891.820	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.91031		78.44759	8.98779	77.82617			22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	5,650.88000		5.65088	176.57000	0.17657		5,650.880	22.55	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 01/08/2013	Bond Future			8.85354		102.65844	8.92668	101.88675				0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	11,906.11000		11.90611	12,677.80000	12.67780		11,906.110	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	11,776.56000		11.77656	12,548.25000	12.54825		11,776.560	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	11,647.26000		11.64726	12,418.95000	12.41895		11,647.260	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,577.21000		12.57721	13,359.71000	13.35971		12,577.210	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.94350		99.68555	9.01904	98.90305			0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,835.61000		12.83561	13,618.11000	13.61811		12,835.610	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,706.28000		12.70628	13,488.78000	13.48878		12,706.280	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000	64.61000	0.06461		0.000	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	829.24000		0.82924	36.47000	0.03647		829.240	0.00	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	0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.02851		101.02362	9.10639	100.23085			0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	626.89000		0.62689	0.00000	0.00000		626.890	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000	165.88000	0.16588		0.000	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
R248	On 06/02/2014	Bond Future	9.10	Call	728.16000	0.72816	0.00000	0.00000	728.160		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,110.63000	19,110.63000	19,124.15000	19,124.15000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	369.19540	0.03692	371.86630	0.03719	369.195	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	291.19540	0.02912	293.86630	0.02939	291.195	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	321.19260	0.03212	323.90190	0.03239	321.193	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	343.19260	0.03432	345.90190	0.03459	343.193	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	279.34180	0.02793	282.06240	0.02821	279.342	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	401.34180	0.04013	404.06240	0.04041	401.342	13.73	0.00	0	0.00

**Total for Derivatives :** **343,767,868.81**      **74,601**      **2 120 430.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.32828			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.68000	107.06414	6.68000	107.00680			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.45155			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.13000	108.14919	8.13000	108.07895			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.03696			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.16188			0.00	1,500,000	750,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.09568	8.00000	48.06493			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.99500	98.46331	8.99500	98.39271			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.03000	104.22903	7.03000	104.17033			80,345,870,000.00	11,429,000	8,085,000.00
AB07	On 07/03/2014	Spot Bond			6.51000	104.64915	6.51000	104.59451			29,137,458,000.00	4,475,800	10,137,900.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.52981			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.41000	108.16196	8.41000	108.08935			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.43588			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000	137.31280	0.62000	137.25414			15,066,000,000.00	24,300,000	24,300,000.00
ABCP13	On 07/12/2023	Spot Bond			2.25000	130.60178	2.25000	261.27804			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.00080			0.00	4,000,000	1,000,000.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.99860			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.16370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.56325			0.00	0	2,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.58851			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.60521			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.29000		110.44289		7.29000	110.37844			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.78254			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.11000		105.62556		7.11000	105.56542			35,550,000.00	5,000	5,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.37708			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.41693			0.00	20,000,000	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16787			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.19682			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.21393			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.47231			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60630			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.21000		105.44156		6.21000	105.38832			136,620,000.00	22,000	13,299,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.03090			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.90185			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000		130.84801		5.07000	130.74534			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000		125.71372		2.92000	125.63667			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000		116.99591		2.57000	116.92736			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000		100.17849		4.22000	100.10610			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	8.00000		90.63362		8.00000	8.00000			9,451,400,000,000.00	1,181,425,000	600,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.71000		112.30567		10.71000	112.21019			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12500			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45174			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.47692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.58241			0.00	300,000	150,000.00
ABLS11	On 29/06/2019	Spot Bond		3.87000	110.10257		3.87000	110.02653			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	28.52885		100.00000	28.32202			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.99000	163.07326		1.99000	162.98538			0.00	0	3,000,000.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.34405		2.76000	152.25246			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.02000	165.19331		2.02000	165.10389			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.16000	165.20162		2.16000	165.11031			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.70625	71.47680		7.70625	71.42641			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.70625	71.47680		7.70625	71.42641			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.29958		84.61000	16.21765			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.01000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53434			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.10000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	43.69316		100.00000	43.44495			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.95000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.44000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.47000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.22000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.23810			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07050			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.70000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.65000	103.52361		6.65000	103.46811			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.68000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.01000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.56000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	87.62000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.37814				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.82000		117.85712	6.82000	117.79270				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.01470				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	84.42000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.75000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.61000		93.91297	2.61000	100.70498				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69000		99.71441	2.69000	145.35045				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.76000		111.12120	2.76000	188.23220				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	84.08000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.18000		91.69994	9.18000	93.94737				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.48000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	91.39000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.30000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	104.34558				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	82.26000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.44000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.33000		88.49776	9.33000	88.62615				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	97.83000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.27500		109.87573	9.27500	110.08459				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.49500		90.78569	8.49500	92.29566				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.40000				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
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87000			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	100.00000	3.14357		100.00000	100.00000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.01000	110.53757		8.01000	110.46682			4,950,180,000.00	618,000	1,692,000.00
ABS5		On 01/05/2015	Spot Bond	6.63000	104.58963		6.63000	104.53403			63,648,000,000.00	9,600,000	5,900,000.00
ABS6		On 01/06/2020	Spot Bond	8.59000	99.13478		8.59000	99.06647			4,827,580,000.00	562,000	1,294,000.00
ABS7		On 11/09/2026	Spot Bond	9.53000	97.75410		9.53000	97.67993			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.28000	108.17976		7.28000	108.11671			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	124.83915		4.00000	124.75161			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.32000	127.77287		1.32000	127.71096			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	2.06000	132.66565		2.06000	265.41105			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.56000	123.05637		0.56000	127.22072			0.00	0	4,000,000.00
ABSI4		On 31/01/2022	Spot Bond	1.82000	123.68514		1.82000	127.71920			0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.31353			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	30.95712		100.00000	30.73268			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.09748			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.09748			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	10.98000	109.40564		10.98000	109.31034			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49995			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.55746		100.00000	1.54617			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54071			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.11854			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.52746			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.28320		100.00000	9.21590			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.52275			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45918			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.80444		11.00000	57.75488			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.28320		100.00000	9.21590			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12630			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.35531			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.58553			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61439			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67934			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58541			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60499			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61361			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59035			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59035			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.61352			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56975			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.61352			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.56717			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.50491			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55871			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.55025			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.44721			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.55025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59329			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.61266			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.62048			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.60483			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.51098			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.56976			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.98000	105.65094		8.98000	105.71865			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52283			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.32500	105.15896		7.32500	105.09627			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.49038			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.86503			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.62663			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	99.81985			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.66375		100.00000	4.63285			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.29869		100.00000	6.25719			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.75155			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.42978			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.48317			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.58536			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.81985			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.97633			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.56575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.56104			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.73312			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.89664			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.73275			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36245			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.32466			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.67338			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.05585			0.00	28,000,000	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.44285			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.58773			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62416			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48430			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57536			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.21410			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51261			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49924			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52519			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57379			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.54632			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51497			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52361			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.41895	10.23000	103.33487			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.53209			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72661			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34011			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.48687			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.07000	104.12606		9.07000	104.05037			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57137			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.99223		1.75000	108.05735			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52283			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52422			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55521			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57458			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.53581			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.52572			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.57071			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55133			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59394			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55521			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57845			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14061			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.57071			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55758			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.59077			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.60095			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.47219			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.48189			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53053			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.60339			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.59239			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63648			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55908			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63030			0.00	100,000,000	200,000,000.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63262			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63648			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.28275			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.60555			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.60555			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.21962			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.01580			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52028			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.51484			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.95318			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.01007			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18334			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.53608			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.57752			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.43634	100.00000	6.38967				0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.03828			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15803			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23777			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.01892			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02150			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.01750			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.64500		99.00567		7.64500	98.94238			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.02307			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.02712			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.29000		104.27675		8.29000	104.20772			2,752,280,000.00	332,000	1,295,000.00
AIR02	On 30/04/2023	Spot Bond	8.97000		120.01320		8.97000	119.92692			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		40.82078		100.00000	40.52483			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.93000		113.27863		6.93000	113.21574			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		46.27737		100.00000	45.93819			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.05414		100.00000	13.96103			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.94000		150.66858		2.94000	150.57580			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		102.85738		4.57000	129.49229			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.11415			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.34219			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.63856			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.66686			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.63991			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40372			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.54000		108.17270		8.54000	108.09858			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.03288			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92949			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		85.19011		100.00000	84.61190			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.36820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.00500	112.86288		7.00500	112.79920			14,010,000.00	2,000	2,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.36059			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.58467			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.56000	103.13551		6.56000	103.08048			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32632			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.09000	104.47988		7.09000	104.42023			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.46000	108.12829		8.46000	108.05488			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.41404			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.61060	105.23044		10.61060	103.26032			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.62448	102.33181		10.62448	101.52568			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.65595	102.21073		10.65595	101.45910			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.48850			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.68620	101.97277		10.68620	101.38555			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.53813	101.49140		11.53813	101.40727			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.50062			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.50062			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50068			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.86060	100.98421		10.86060	100.73247			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.78770	103.67424		10.78770	101.52101			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.62448	102.33181		10.62448	101.52568			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.72333	102.54606		10.72333	101.74788			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.90987	95.30431		9.90987	101.25261			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47400			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46451			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.43837			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.44242		100.82694		10.44242	100.64142			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.23500		100.22288		11.23500	100.10899			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05041			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.50359		10.22500	97.42181			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.33834			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.42807			0.00	10,000,000	5,000,000.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.81702		12.22500	100.47478			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.45739			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.94000		63.04352		10.94000	97.63778			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.44312			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45501			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45501			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	98.48805			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.43742			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.33084			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.61060		105.22631		13.61060	103.35370			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.87473		102.12061		14.87473	102.03927			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.76381		102.17121		13.76381	101.50739			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.60845			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.60845			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.60845			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.63187			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.18972	100.00000	9.13751				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.71439	100.00000	19.57146				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.94231	100.00000	17.81223				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.07551	100.00000	10.99521				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.07551	100.00000	10.99521				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.39081	100.00000	13.29373				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.60290	100.00000	11.51878				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		63.72064	100.00000	63.35866				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.02884				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.50080				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.51289				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		99.45504	100.00000	98.64865				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		93.83033	100.00000	93.11224				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		88.80779	100.00000	88.16425				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		105.10477	1.96000	168.97681				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.89000		96.52163	7.89000	143.16156				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.89000		97.80628	7.89000	143.43390				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.27500		100.78086	8.27500	100.71390				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.62102				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.15892				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	101.35485				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.82060				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.53792				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		61.41475	100.00000	60.96949				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	69.97835	100.00000	69.97834				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.69000	100.04240	7.69000	99.98088				4,614,000,000.00	600,000	3,800,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02871				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.94885				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.94764				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.94360				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93956				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92811				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.61079	100.00000	6.83833				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.38080				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.45733				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.49012				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.50105				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.63219				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.80701				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.73845	100.00000	6.68907				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.73845	100.00000	6.68907				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53851				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58478				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59739				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.06000	105.36657	8.06000	105.29872				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63522				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70230				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.84879	100.00000	3.82089				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.84879	100.00000	3.82089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond		6.33500	108.49354		6.33500	108.43748			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.28309			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.79050			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.32977			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.63746			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.91038			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.35139		100.00000	7.29810			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.08950			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.91358			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.96635			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06224			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.46066			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.11361			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.56987			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.53378		100.00000	10.45741			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.91000	110.17345		6.91000	110.11246			2,045,360,000.00	296,000	1,197,000.00
CBL08	On 02/11/2016	Spot Bond		9.11000	116.94351		9.11000	116.85861			18,220,000.00	2,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.72924			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.49511			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.81000	106.32438		8.81000	106.24967			599,080,000.00	68,000	7,498,000.00
CBL12	On 06/09/2018	Spot Bond		10.85000	106.02809		10.85000	105.93680			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.06032			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.10000	107.27052		11.10000	107.17452			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.43853			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.00000	103.04094		9.00000	102.96701			7,758,000,000.00	862,000	1,691,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.50035			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.54000		102.47093		11.54000	102.37570			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.48341			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.92234			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34906			0.00	14,000,000	7,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.82000		95.32214		9.82000	95.24767			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.72000		118.86189		9.72000	118.76946			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.57000		114.89482		9.57000	114.80681			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.01000		119.20107		9.01000	119.11546			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.11094			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.36000		105.31863		11.36000	105.22381			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.49467			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.58195			0.00	4,000,000	2,000,000.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.89627			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.88035			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98625			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.09083			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.06002			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.03726			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.53060			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.50311			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.15754			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.12658			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.07448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.55808				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.54000	105.26124	10.54000	105.17168				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.12000	103.68600	8.12000	103.61776				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.53258				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72676				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.99609				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.99609				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.39559				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.90136	100.00000	21.74258				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.72359	100.00000	21.56609				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	66.95926	100.00000	69.46666				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	66.95926	100.00000	69.46666				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	66.95926	100.00000	69.46666				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.95926	100.00000	69.46666				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.95926	100.00000	69.46666				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	66.95926	100.00000	69.46666				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.58543				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.95926	100.00000	69.46666				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	56.38260	100.00000	55.97383				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.12256				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77775				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.56441	10.11000	100.48359				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77775				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.20330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.16963				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.27101				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.13464	2.76000	113.04087				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.31511				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		109.98426	3.14000	113.05025				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.21402	8.25000	103.14603				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.77775				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.77775				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.06685	3.10000	112.63866				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.77700	2.40000	112.36846				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.84643				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.79763				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.12140				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.12309				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.88000		104.01224	7.88000	103.94637				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.14525				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.14311				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94250				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94563				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.93000		104.18712	7.93000	104.12073				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.93000		104.18712	7.93000	104.12073				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	106.66836				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.53813				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.98000		103.04447	7.98000	102.97839				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60111			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66844			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.03274			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.03274			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	64.01753		100.17539	63.55268			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84055			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.20155			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61026			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01586			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08737			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.80665		9.35000	103.72807			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.80665		9.35000	103.72807			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96188			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96476			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.72534			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.61719			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.69048			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41139			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41139			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41139			0.00	2,000,000	2,000,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41139			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41139			0.00	2,000,000	2,000,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42260			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44111			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44111			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44111			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44111			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44421			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.87000	106.49225		8.87000	106.41692			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70784			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04017			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51515			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51515			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53535			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69120			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.59467			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80836			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54745			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54357			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55804			0.00	0	5,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.06339			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.24438			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.17814			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55647			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75593			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80359			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50409			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39217			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.52805			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61716			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61716			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61716			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61716			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.34188			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.96430			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51250			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51250			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50630			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39659			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50630			0.00	130,000,000	260,000,000.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.21796			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.64575			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39663			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39663			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39070			0.00	50,000,000	100,000,000.00
CLN300	On 20/12/2017	Spot Bond	100.00000		6.61623		100.00000	6.56827			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.62488			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	107.22960			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.40887			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.46000	95.79685		10.46000	96.28819			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.98000	95.19822		10.98000	97.90958			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37157			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.64575			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.37310			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90215			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.73164			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.98452		8.80500	101.89084			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55908			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90106			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.58775			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.59937			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.64421			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.18619			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67039			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67039			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67039			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.65712			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47371			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		100.00000	48.86649		100.00000	100.00000			12,500,000,000,000.00	125,000,000	125,000,000.00
CLN39	On 07/02/2016	Spot Bond		100.00000	28.12336		100.00000	27.93499			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	28.12336		100.00000	27.93499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	36.21820	7.01000	36.81723				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	148.39428				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00071	100.00000	0.00071				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00071	100.00000	0.00071				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.27500	100.78086	8.27500	128.21332				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.89000	32.58087	7.89000	143.16156				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.89000	32.96956	7.89000	143.43390				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.24314				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.10842				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18417				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18417				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.60891				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56505				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57373				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57071				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.90215				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.51329				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.43000	113.57153	8.43000	109.95948				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.46000	103.25796	8.46000	103.18786				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.73000	117.01906	9.73000	116.92797				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.88000	107.51593	7.88000	107.44784				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.32000	111.39355	9.32000	111.31086				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.77000	98.63465	9.77000	98.55756				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.62000	99.94314	10.62000	99.85841				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		10.62000	92.61308		10.62000	92.53456			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.94212			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.98160			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84996			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.40014			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.81864			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.53181			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.18000	94.03651		12.18000	92.33494			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.05552		100.00000	11.94295			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.84539			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.73500	98.36545		7.73500	99.34956			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.17062			0.00	36,000,000	18,000,000.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.12159			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.42122			0.00	4,000,000	2,000,000.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44265			0.00	4,000,000	2,000,000.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39959			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.88000	104.36117		6.88000	104.30257			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.68000	123.09875		6.68000	123.03247			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.94000	111.89248		7.94000	111.82030			13,978,703,480.00	1,760,542	47,668,542.00
DV23	On 27/02/2023	Spot Bond		8.42000	114.25220		8.42000	114.17414			2,557,372,920.00	303,726	145,985,726.00
E170	On 01/08/2020	Spot Bond		7.60000	138.04199		7.60000	137.95668			3,173,760,000.00	417,600	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.13851			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19056			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.29031			0.00	6,000,000	3,000,000.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.35641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.05864			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99980		0.00010	130.64630			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.12500	114.34609		2.12000	114.35359			0.00	0	16,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	101.40886		2.17000	101.35282			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.22000	111.91328		9.22000	106.56154			92,200,000,000.00	10,000,000	11,100,000.00
EMM02	On 11/03/2021	Spot Bond		9.07000	112.80357		9.07000	112.72203			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.67000	104.63899		9.67000	104.55846			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.23500	93.49264		10.23500	96.45260			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07560			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.17133			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.86237			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	56.55332		100.00000	56.14331			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	59.50848		100.00000	59.07705			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	94.67648		100.00000	93.96463			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	89.92611		100.00000	89.28378			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.82271		3.00000	127.74355			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.84000	104.27838		10.84000	104.18868			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.84812			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.82543			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.21076			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.46000	84.74942		9.46000	99.35299			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.31776			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20625			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.34349			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.30549			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.06887			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11183			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.14623			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.07403			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.08374			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.13496			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.32000		105.81865		6.32000	105.76471			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.24000		110.28295		7.24000	110.21867			140,411,126,480.00	19,393,802	263,290,000.00
ES23	On 25/01/2023	Spot Bond	7.98000		113.20312		7.98000	113.12974			111,796,727,700.00	14,009,615	250,024,000.00
ES26	On 02/04/2026	Spot Bond	8.45500		97.70618		8.45500	97.63989			201,833,972,160.00	23,871,552	43,451,000.00
ES33	On 15/09/2033	Spot Bond	9.16000		87.47078		9.23500	86.80685			74,725,164,040.00	8,157,769	906,471,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.04187			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03399			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.42664			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.24347			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.54993			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.45637		100.00000	12.36606			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.12170		100.00000	12.03382			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.22739			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.27168			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.41335			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.49301			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.93000		105.38863		6.93000	105.33012			0.00	0	8,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond		8.94000	98.85020		8.94000	98.77935			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62466			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62460			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.66256			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.10274			0.00	400,000	200,000.00
FRBC21	On 21/12/2018	Spot Bond		10.74000	106.06853		10.74000	105.97762			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.95711			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	80.21997		100.00000	79.66138			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		1.92000	124.37673		1.92000	126.76014			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.09000	132.33718		2.09000	264.75328			0.00	0	300,000.00
FRBI28	On 31/03/2028	Spot Bond		2.67000	99.95463		2.67000	145.70085			0.00	0	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.65000	112.95571		2.65000	191.34146			0.00	0	100,000.00
FRBN04	On 15/09/2015	Spot Bond		7.09000	117.28202		7.09000	117.21542			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	33.07476		100.00000	32.85682			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	33.07476		100.00000	32.85682			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11200	56.32811		8.11200	55.60407			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	35.95243		9.50300	35.04739			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.70503		9.74000	33.80085			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	85.05779		100.00000	84.47521			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.18699			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.66016			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97267			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60529			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.61162			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.61162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.16333			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.58280			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68729			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.81376			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58549			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64973			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74440			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.04004		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.04004		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.80120			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63648			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78281			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84798			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60323			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	107.94920			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93888			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62488			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.03219		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.74132			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.88774			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.66891			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.71515			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.84261			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.78051			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.88011			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93507			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84032			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81350			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72670			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71285			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89996			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88851			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85716			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90149			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76130			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.48790		100.09221	11.40455			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56063			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94498			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68390			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77307			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.47504			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73638			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63398			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	100.64184			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57996			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59007			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79433			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.28034			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.28034			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.61183			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.57845			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		51.18897		13.22500	51.13470			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54125			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.27070			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.27070			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54202			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.83583			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.56993			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500		87.44282		3.56500	91.52263			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.59782			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.59782			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.24257			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37157			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.77853			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.02963			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.05805			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.93915			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.63628			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.63243			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.83714			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.93494			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.53457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63043			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.16000	122.94157		3.16000	115.52916			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.64493			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.65197			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.14000	112.24006		3.14000	115.70097			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	98.96217		0.90000	118.64035			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.16000	109.08210		3.16000	115.52916			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.88000	106.42747		1.88000	121.71913			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.95000	106.97349		1.95000	123.57550			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.85630			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	21.86057		100.00000	21.70207			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03355			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.89911			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.32434		4.73000	111.23978			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.91582			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.55405			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64026			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.85476			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75596			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72628			0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58686			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83218			0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.97316			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.89433			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.67229			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.47750	100.00000	8.41603				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.16371			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.29000	103.04046	10.29000	102.11696				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.15830			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.10000	103.18588	7.10000	102.27647				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.10610			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.33640			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.56020			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.83503			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.00753			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000	139.47622	4.02000	139.37847				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.95939			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.66050			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.08027			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.57357			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.25576			0.00	0	300,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.56464			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.03804			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000	126.90027	2.60000	253.86572				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000	132.22791	2.10000	264.53444				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000	124.63842	2.82000	249.33642				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.29000	104.85032	2.29000	123.28270				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.51965			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	1.82000	123.87922		1.82000	123.81398			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20911			0.00	0	0.00
FRS61		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.67739			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.40966			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.46636			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.86000	90.91951		2.86000	91.95446			0.00	0	0.00
FRS68		On 09/11/2024	Spot Bond	100.00000	0.90741		100.00000	0.90083			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	13.91846		104.97509	13.81310			0.00	0	0.00
FRS72		On 09/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.29881			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	18.06541		101.07593	17.93319			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	10.08560		100.44759	10.01219			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57171			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	16.46566		100.76967	16.34546			0.00	0	0.00
FRS77		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS78		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.36927			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.30294			0.00	0	0.00
FRS80		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.21099			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.48000	100.63929		2.48000	100.58107			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45049			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.54642			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25138			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.28000	97.08045		2.28000	104.11785			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.09529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.31000	96.76434		2.31000	103.80224			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.10178			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.58973			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.30000	130.03360		2.30000	329.67760			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.50716			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.84000	106.11513		5.84000	106.06534			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.18000	107.04318		6.18000	106.99008			20,826,068,520.00	3,369,914	1,684,957.00
FRX16	On 15/09/2016	Spot Bond		7.06000	105.40327		7.06000	105.34367			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.52000	106.40156		7.52000	106.33755			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.68000	113.82482		7.68000	113.75452			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.26000	105.22716		8.26000	105.15775			7,054,040,000.00	854,000	1,191,000.00
FRX23	On 28/02/2023	Spot Bond		9.21000	93.46792		9.21000	93.76991			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.28000	111.41314		9.28000	111.33033			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.99500	99.88548		9.99500	99.80477			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.22500	81.29816		10.22500	81.23173			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27705			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.26035			0.00	50,000,000	100,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17100			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.81000	104.72092		8.81000	104.64694			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.16932			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.14369			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.14458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRB91		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.89884			0.00	0	0.00
GRB92		On 28/10/2013	Spot Bond	100.00000	99.99973		100.00000	99.99952			0.00	0	0.00
GRD188		On 17/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD189		On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.81213			0.00	0	0.00
GRD190		On 07/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.72543			0.00	0	0.00
GRD191		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.77601			0.00	0	0.00
GRD192		On 16/10/2013	Spot Bond	100.00000	80.93126		100.00000	80.39648			0.00	0	254,850,000.00
GRD193		On 31/10/2013	Spot Bond	100.00000	99.99932		100.00000	99.99912			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.14665			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.19014			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.44776			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.48262			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.55000			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.16123		100.00000	3.14029			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.63366			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.74982			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	100.71609			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.13394			0.00	300,000	150,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.07211			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.69432			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.54747			0.00	400,000	5,200,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69104			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34869			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01654			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65869			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.41099			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.35423			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.13581			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			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
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond		100.00000	55.14504		100.00000	55.14500			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,361,000,000.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47024	102.12657		7.47024	101.95753			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
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	176,000,000.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.82349	102.11717		7.82349	117.06290			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
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	70,000,000.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.27442	102.11047		8.27442	114.94363			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
HMS1E3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	11,000,000	46,000,000.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.03568			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08236			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.08547			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.75000		115.30764		7.75000	115.23501			6,851,000,000.00	884,000	34,190,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		134.76889		1.87000	269.62294			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		137.96638		1.85000	270.07095			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.21500		104.71274		9.21500	104.63460			1,861,430,000.00	202,000	13,243,000.00
HWAY35	On 31/07/2035	Spot Bond	9.21000		104.76461		9.21000	104.68647			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		109.65953		1.67000	110.77668			42,084,000,000.00	25,050,000	878,294,000.00
I2038	On 31/01/2038	Spot Bond	2.17500		107.61412		2.18000	108.64610			156,839,250,000.00	72,110,000	565,012,000.00
I2046	On 31/03/2046	Spot Bond	100.00000		2.57011		100.00000	2.52781			30,000,000,000,000.00	300,000,000	220,000,000.00
I2050	On 31/12/2050	Spot Bond	2.39000		109.10209		2.39000	109.03988			158,361,400,000.00	66,260,000	263,729,996.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.98000		108.83637		6.98000	108.77553			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.05956			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.89546			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.66175			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.04274			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.85000		104.23894		6.85000	104.18172			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.48000		108.11367		7.48000	108.04896			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.16000		110.44547		8.16000	110.37348			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.78000		103.31542		6.78000	103.25898			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.95167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02660			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.87000	110.29102		3.87000	110.21446			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.30000	106.13755		7.30000	106.07450			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29839			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.38248			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.72000	106.12229		0.72000	126.53843			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.89000	106.67390		1.89000	127.04699			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29420			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.25837			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.86000	106.13580		7.86000	106.06875			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.72054			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.33166			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11211			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.37000	99.08110		8.37000	99.01453			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.84000	92.41629		8.84000	92.35114			3,562,520,000.00	403,000	696,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.93468			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.96000	85.93487		7.96000	99.73375			0.00	0	1,000,000.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00208		100.00000	0.00206			0.00	0	500,000,000.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.27644		5.00000	101.23546			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.27644		5.00000	101.23546			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	99.87729		5.00000	102.33234			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.27644		5.00000	101.23546			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.40893		4.00000	101.37619			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.34765			0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42409			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		8.98000	112.07961		8.98000	111.99894			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36521			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36521			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.31782			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.99716		100.00000	7.93918			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.88069			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.19178			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.97974			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.98000	102.97913		8.98000	102.90542			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.83121			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.01127			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.19698			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.73355			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.48563		100.00000	4.44084			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.36204		5.45000	99.27367			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.35000	99.78062		5.35000	99.69314			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.67857		5.35000	99.59127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND334		On 20/08/2013	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	89.46078		100.00000	88.80779			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.45000	99.25896		5.45000	99.17077			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	79.86871		100.00000	79.34783			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	100.00000	78.66379		100.00000	78.15846			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	77.49469		100.00000	77.00422			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	76.35983		100.00000	75.88358			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	75.25773		100.00000	74.79508			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	74.18699		100.00000	73.73737			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	73.14629		100.00000	72.70916			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	72.13439		100.00000	71.70923			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	71.15010		100.00000	70.73643			0.00	0	0.00
INF001		On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.21862			0.00	0	0.00
INF073		On 30/07/2013	Spot Bond	100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41596			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.61060	104.09135		10.61060	102.57799			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.61060	101.56399		10.61060	101.07244			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.53378			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.02615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52263			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.94107		6.50000	101.88764			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61716			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.36798			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.76838			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	23.96433		100.00000	23.79059			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	15.33717		100.00000	15.22597			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.90999			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.90999			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.01797			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12617			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.21939			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.75852			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.79783			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.62383			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61469			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.44828			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.43368			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.10782			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11578			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.75852			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.56479			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.42325			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.27348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.10260			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.34858			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.34858			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.01430			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	64.73951		100.00000	64.27015			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.43837			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.51775			0.00	0	0.00
IP259U		On 02/08/2013	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.94108			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07218			0.00	10,000,000	5,000,000.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.07375			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07483			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	7.99000	104.94999		7.99000	104.88262			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.56000	104.44884		6.56000	104.39389			19,680,000.00	3,000	99,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91500			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.41000	107.80947		8.41000	107.73709			3,406,050,000.00	405,000	6,492,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.25420			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21682			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54430			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.16000	105.00664		8.16000	104.93782			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.90296			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.92804			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	2.98000	98.21190		2.98000	117.08619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond		3.85000	94.32595		3.85000	126.62098			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.79989			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.35585			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.16796			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.13097			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.77723			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.46051			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.03067			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.67000	88.79792		3.67000	90.57258			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.67000	88.72390		3.67000	95.98478			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.84034			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.91813			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.58465			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.44000	111.31721		11.44000	111.21630			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.94945			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.85000	93.32491		3.85000	126.62098			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond		100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond		5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.35000	99.75144		5.35000	99.66401			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.35000	99.64945		5.35000	99.56220			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.45000	99.33257		5.45000	99.24425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond		5.45000	99.22954		5.45000	99.14141			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	98.71762		5.45000	98.63039			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		100.00000	78.32618		100.00000	77.82516			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	74.94867		100.00000	74.48980			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	73.88664		100.00000	73.44064			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	72.85429		100.00000	72.42063			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	71.85039		100.00000	71.42857			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	70.87379		100.00000	70.46332			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.31200			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.48645			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.49768			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.39783			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25925			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55528			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30098			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.84544			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.10519			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.02342			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.00193			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13433			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.88482			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12804			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12898			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13087			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12238			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		100.00000	3.95378		100.00000	100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.21902			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.26182			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	94.11765		100.00000	93.40102			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	62.91082		100.00000	62.44972			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	59.43646		100.00000	59.00554			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	60.25585		100.00000	59.69323			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	56.89214		100.00000	56.56895			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.52963			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.00811		100.00000	9.93555			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.02446		100.00000	30.65939			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07422			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	9.98387		100.00000	9.91148			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.07821			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	41.01678		100.00000	40.63380			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.98870			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.80494			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.27000	146.36190		8.27000	146.26524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK01		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.18576			0.00	0	56,000,000.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98391			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.51000	100.52635		8.51000	100.45694			6,910,120,000.00	812,000	3,288,000.00
LGL03		On 03/04/2018	Spot Bond	8.56000	67.44198		8.56000	98.70989			0.00	0	0.00
LGL04		On 23/05/2020	Spot Bond	8.00000	101.28715		8.00000	101.22241			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99922			0.00	4,000,000	2,000,000.00
LHL02		On 13/12/2015	Spot Bond	11.23000	100.02978		11.23000	99.94023			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09618			0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
MAQ020		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.21914			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.12597			0.00	0	0.00
MAQ033		On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.91415			0.00	0	0.00
MAQ034		On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.65845			0.00	0	0.00
MAQ035		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.24545			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.80007			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.07537			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.22431			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.18839			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00902			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86254			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.58585			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.65319			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32548			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55157			0.00	500,000	800,000.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.58601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000		65.53960	100.00000	65.05923				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		63.99745	100.00000	63.53347				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		55.92989	100.00000	55.52440				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		36.37013	100.00000	36.10644				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		31.38545	100.00000	31.15791				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.23828	100.00000	9.17130				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		22.55439	100.00000	22.39087				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		95.80052	100.00000	95.05208				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		83.14351	100.00000	82.57919				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.29000		105.71825	8.29000	105.64789				34,826,290,000.00	4,201,000	2,398,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.71227				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.60507				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.65865				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.80313				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.81712				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.88702				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.25048				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.26306				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.64500		105.15711	7.64500	105.09247				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.36000		104.64643	8.36000	104.57659				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.14500		105.47032	9.14500	105.39347				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.85000		105.42834	5.85000	105.37853				0.00	0	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.49128				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.51093				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.19000		105.83034	9.19000	105.75198				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		7.13000	105.65014		7.13000	105.58982			21,390,000.00	3,000	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.91212			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.57000	101.92327		8.57000	101.85320			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.87212			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.27000	101.88607		8.27000	101.81841			3,332,810,000.00	403,000	3,295,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.33000	103.84233		6.33000	103.78959			5,108,310,000.00	807,000	3,188,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	67.59259		100.00000	67.21915			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.18000	104.17468		7.18000	104.11479			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.21500	106.62782		8.21500	106.55786			3,327,075,000.00	405,000	1,596,000.00
MTN05	On 28/10/2013	Spot Bond		5.54500	102.37584		5.54500	102.32988			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.90127			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.90501		100.00000	6.85495			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.18293		100.00000	0.18161			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	7.22961		100.00000	7.17720			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.31813		100.00000	7.26508			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.72850		100.89771	6.67934			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.81699		100.61875	6.76730			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	101.06311			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.07390			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.10087			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.11896			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.13873			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.15669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.16553			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.27368			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.39958			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18293	100.00000	0.18161				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18293	100.00000	0.18161				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.62000	99.14144		8.62000	99.07326			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.32121			0.00	52,000,000	13,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.76566			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16042			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.86590			0.00	400,000	200,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38218			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.93712			0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.78000	111.10416		6.78000	111.04379			0.00	0	2,398,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02170			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.54000	117.54544		8.54000	117.46533			3,450,160,000.00	404,000	1,893,000.00
NBK4		On 28/10/2024	Spot Bond	10.44500	32.64442		10.44500	32.61777			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.23000	106.41072		7.23000	106.34879			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.64000	103.85534		6.64000	103.80004			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.79277			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.43000	107.65762		7.43000	107.59362			1,515,720,000.00	204,000	697,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44268			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.03684			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43033			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21606			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.07838			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.88125			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.03424			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.83113			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	99.89394			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.88339			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.51958			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08188			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.07040			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.85564			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00139			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76745			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.27137			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.25031			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.53641			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.50501			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19136			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48575			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.47559				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.93000	108.69372	7.93000	108.62483				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.11000	104.04601	5.11000	104.00270				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.11000	105.50502	6.11000	105.45241				2,444,000,000.00	400,000	1,393,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16966				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.66000	115.70850	11.66000	115.60165				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.77910				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06303				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000	158.60100	2.11000	158.51399				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.24000	110.44208	8.24000	105.69841				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.59674				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.56732				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.56732				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.87000	109.46502	8.87000	109.60142				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.01596				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.39427				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.96236				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.95280				0.00	0	5,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.99233				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.07000	109.45112	9.07000	111.11679				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.03187				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.99238				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.01602				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.27000	109.43762	9.27000	109.56489				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.09504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.04767				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.03181				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.33141				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.23526				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.06339				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500		135.68065	3.94500	135.58606				0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.43000		106.10088	6.43000	106.04615				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.03000		119.80227	8.03000	119.72497				0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.40000		127.19752	8.40000	127.11222				0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		166.06615	2.00500	165.97645				0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.95000		128.97507	8.95000	128.88254				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.01691				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.01646				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.81169				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.42484				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.89643				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.57548				0.00	10,000,000	5,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.46713				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.10257				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.42389				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.51796	100.00000	17.39095				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		18.78047	100.00000	18.64431				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		18.82418	100.00000	18.68771				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		18.85041	100.00000	18.71375				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		19.47985	100.00000	19.33863				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000		20.17923	100.00000	20.03294				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		24.55034	100.00000	24.37236				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.21000		107.72385	6.21000	107.66986				3,788,100,000.00	610,000	4,288,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.72356	100.00000	6.67482				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.54000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		28.85033	100.00000	28.64116				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.69747	100.00000	9.62716				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.91309				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.57946				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.24452				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		97.77380	100.00000	97.03681				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.01932				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.82923				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.37145				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.10118				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.50683				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.49767				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.66038				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.55944				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.52764				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.50849				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.55021				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.59137				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.55260				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.52847				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62664			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58169			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.55177			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.93298			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.99529			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	102.02333			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	102.08563			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	102.35348			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	102.41576			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15633			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58895			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		5.98000	112.94663		5.98000	112.89239			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.73000	93.71256		5.73000	93.66941			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.69000	39.18645		7.69000	39.16222			0.00	0	0.00
R155	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		5.91500	119.81304		5.98000	119.61362		38,689,157,325,000.00	6,540,855,000	16,527,249,600.00	
R158	On 15/09/2015	Spot Bond		5.98000	119.67109		5.98000	112.89239			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.88000	88.28802		5.88000	88.24632			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		5.98000	126.01078		5.98000	125.95026			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.81000	83.49562		5.81000	83.45665			0.00	0	0.00
R179	On 01/08/2013	Spot Bond		5.06000	104.85464		5.06000	104.81111			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.80000	123.08945		7.87000	122.35121		80,450,808,352,200.00	10,314,206,199	14,285,372,499.00	
R187P	On 21/12/2026	Spot Bond		7.61000	36.71588		7.61000	36.69341			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.53000	34.45428		7.53000	34.43341			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.52000	277.73276		1.60000	275.74717		66,363,200,000.00	43,660,000	130,462,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201		On 21/12/2014	Spot Bond	5.30000	105.37823	5.36000	105.24918			358,841,529,700.00	67,705,949	1,166,955,000.00
R202		On 07/12/2033	Spot Bond	2.16000	206.09990	2.16000	205.98599			14,472,000,000.00	6,700,000	1,548,388,200.00
R2023		On 28/02/2023	Spot Bond	7.49500	104.74498	7.57000	104.17059			28,382,811,167,890.00	3,786,899,422	4,676,347,000.00
R203		On 15/09/2017	Spot Bond	6.64000	108.63457	6.71000	108.31753			10,142,022,944,160.00	1,527,413,094	6,295,018,000.00
R2037		On 31/01/2037	Spot Bond	8.50000	96.92659	8.50000	100.00000			2,941,000,000,000.00	346,000,000	693,000,000.00
R204		On 21/12/2018	Spot Bond	6.86000	105.75301	6.94000	105.32695			25,493,150,823,840.00	3,716,202,744	6,264,656,186.00
R2048		On 28/02/2048	Spot Bond	8.91000	101.69979	8.91000	101.62755			19,779,075,486,720.00	2,219,873,792	2,770,287,000.00
R205		On 31/03/2014	Spot Bond	100.00000	56.86311	100.00000	56.45084			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.30000	101.15030	5.36000	101.07821			4,926,562,000.00	929,540	2,210,700,000.00
R207		On 15/01/2020	Spot Bond	7.10500	100.87836	7.19000	100.38428			9,374,422,814,190.00	1,319,412,078	4,405,631,537.00
R208		On 31/03/2021	Spot Bond	7.24500	99.18977	7.32000	98.70405			39,305,769,042,645.00	5,425,226,921	7,799,199,662.00
R209		On 31/03/2036	Spot Bond	8.57000	78.87527	8.64000	78.25575			27,221,496,659,040.00	3,176,370,672	9,296,949,172.00
R210		On 31/03/2028	Spot Bond	1.95500	158.98509	1.95000	158.99694			31,959,921,630.00	16,347,786	441,907,786.00
R211		On 31/01/2017	Spot Bond	0.02000	128.13102	0.02000	129.55575			2,062,000,000.00	103,100,000	108,912,000.00
R212		On 31/01/2022	Spot Bond	1.32000	131.08816	1.32000	132.64083			786,276,480,000.00	595,664,000	1,111,799,000.00
R213		On 28/02/2031	Spot Bond	8.36500	90.26351	8.43500	89.62535			28,222,548,200,665.00	3,373,885,021	5,609,189,031.00
R214		On 28/02/2041	Spot Bond	8.80000	78.81983	8.80000	78.76452			14,265,190,755,200.00	1,621,044,404	8,906,853,404.00
R224C		On 15/09/2013	Spot Bond	5.12000	99.23440	5.12000	99.19298			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.22000	96.70871	5.22000	96.66809			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.33000	94.13278	5.33000	94.09242			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.04000	90.65107	6.04000	90.60711			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.88000	88.28802	5.88000	88.24632			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.80000	85.94330	5.80000	85.90325			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.81000	83.49562	5.81000	83.45665			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.39500	97.80268	5.39500	97.76029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	5.41500	95.22721	5.41500	95.18552					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.36500	92.78081	5.36500	92.74056					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.95000	89.37778	5.95000	89.33483					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.82000	87.06075	5.82000	87.01982					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.80000	84.64687	5.80000	84.60721					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.86000	82.09766	5.86000	82.05880					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.68500	77.30136	6.68500	77.25971					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.73500	74.64153	6.73500	74.60101					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.94500	71.49273	6.94500	71.45274					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.92500	69.16583	6.92500	69.12724					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.90500	66.92760	6.90500	66.89037					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.89500	64.73417	6.89500	64.69821					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.15000	61.51981	7.15000	61.48439					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.13000	59.48150	7.13000	59.44735					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.24000	56.95328	7.24000	56.92009					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.21000	55.09768	7.21000	55.06570					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.18000	53.31800	7.18000	53.28718					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.15000	51.61076	7.15000	51.58105					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.11000	50.02055	7.11000	49.99192					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.07000	48.49811	7.07000	48.47050					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.81000	43.33276	7.81000	43.30556					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.77000	41.88790	7.77000	41.86174					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.73000	40.50685	7.73000	40.48167					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.69000	39.18645	7.69000	39.16222					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.65000	37.92373	7.65000	37.90041					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	7.61000	36.71588		7.61000	36.69341			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.57000	35.56024		7.57000	35.53859			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.53000	34.45428		7.53000	34.43341			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.84048			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.09619			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.13796			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.16652			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	100.00000	13.92337	100.00000	13.74050			13,500,000,000,000.00	135,000,000	405,000,000.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.68093	100.00000	12.58899			0.00	0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.80098	100.00000	2.78045			0.00	0	0.00	
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.77074			0.00	0	0.00	
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68865			0.00	0	0.00	
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.66595			0.00	0	0.00	
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76494			0.00	0	0.00	
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63575			0.00	0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.37941			0.00	0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70136			0.00	0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44951			0.00	0	0.00	
RDFC04	On 06/09/2013	Spot Bond	100.00000	91.40541	100.00000	90.74306			0.00	0	0.00	
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.39314			0.00	0	0.00	
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.62851			0.00	0	0.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.01704			0.00	0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.08368			0.00	0	0.00	
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.24063			0.00	0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.91396			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.38943			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.95185			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.13221			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83093			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.44473			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.51426			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.48302			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.21098			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.21098			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.15370			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.75227			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.18308			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61131			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.68507			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.02615			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.94233			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.34802		12.35000	108.24047			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84726			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.47297			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.76720		100.00000	13.66739			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78875			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06091			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.05184			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	58.93393		100.00000	58.50666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.18098			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		100.00000		5.25000	99.95706			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.04741		100.00000	1.03990			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.70125		100.00000	5.65992			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.50557		100.00000	10.42940			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		10.97025		100.00000	13.34851			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.47765			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	103.31318			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.62000		109.99733		8.62000	109.92126			1,741,240,000.00	202,000	5,097,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.51648			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.28000		112.04360		7.28000	111.97829			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.12550			0.00	14,000,000	7,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.76000		104.53008		8.76000	104.45665			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.92549			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.61841			0.00	0	26,500,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.60079			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.90200			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.90427			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.28000		105.50419		7.28000	105.44271			1,456,000,000.00	200,000	12,296,000.00
SBK9	On 10/04/2018	Spot Bond	8.54000		101.80780		8.54000	101.73804			1,708,000,000.00	200,000	5,097,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		132.91570		1.62000	132.84806			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000		-0.90120	166.08026			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.44000		116.54220		7.44000	116.47282			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.30000		116.83736		7.30000	116.76909			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.23000		116.98532		7.23000	116.91761			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.11000		103.35981		8.11000	103.29286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.37500	116.67911		7.37500	116.61024			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.34000	116.75292		7.34000	116.68433			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55525			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57992			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.57446			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30473			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	97.75000		100.00000	96.98831			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.76000	106.92641		7.76000	106.86006			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.24107			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44801			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45940			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.84924		100.00000	1.83699			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.47638			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.97000	107.54912		8.97000	107.47180			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.52000	105.70661		9.52000	105.62650			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.30685			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.47938			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.33644			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.03421			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.43000	103.39901		8.43000	103.32944			8,522,730,000.00	1,011,000	4,881,000.00
SBS3	On 25/05/2026	Spot Bond	8.57000	98.42608		8.57000	98.35877			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.02000	99.12282		9.02000	99.05156			1,804,000,000.00	200,000	1,096,000.00
SBS9	On 07/07/2016	Spot Bond	7.16000	111.63972		7.16000	111.57571			2,878,320,000.00	402,000	1,193,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	131.90074		2.13000	263.87927			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.72000	106.12229		0.72000	126.53843			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.89000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.01374		100.00000	5.97014			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.83032		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.29000	109.40796		1.29000	124.14268			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.94107		6.50000	101.88764			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60561			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39645			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.85866			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.81000	100.34353		8.81000	100.27264			1,788,430,000.00	203,000	1,096,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.48044			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16722			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.50945			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.46236			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.84135			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond		5.02500	104.42497		5.02500	104.38200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond		7.28000	110.55353		7.28000	110.48804			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond		8.16000	103.18614		8.16000	103.11889			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.18240			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.05750			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22708			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.06559			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.01000	104.78369		8.01000	104.71625			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34308			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00993			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01224			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.00000	97.44242		9.00000	97.37214			7,263,000,000.00	807,000	36,288,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89998			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46284			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88990			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.92800	90.13231		8.92800	90.06780			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.99000	89.81916		8.99000	89.75444			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.60500	103.58469		6.60500	103.52953			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.45000	94.23964		8.45000	94.17608			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60071			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.89000	104.12836		7.89000	104.06270			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.88000	117.72898		6.88000	117.66408			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.42000	101.26613		2.42000	102.65421			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.89000	100.91669		7.89000	101.07989			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.53893			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.53960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.43752			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.40831			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.24757			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.12367			0.00	0	0.00
SY1007		On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.92785			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	98.93853			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
SYN911		On 19/07/2013	Spot Bond	100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
SYN913		On 19/07/2013	Spot Bond	100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
SYN928		On 19/07/2013	Spot Bond	100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
SYN929		On 19/07/2013	Spot Bond	100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
SYN988		On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.83931			0.00	0	0.00
SYN990		On 19/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.01102			0.00	0	0.00
SYN992		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.89921			0.00	0	0.00
SYN993		On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.85582			0.00	0	0.00
SYN994		On 05/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.75421			0.00	0	0.00
SYN995		On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.63991			0.00	0	0.00
SYN996		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.62571			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.59668			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.61046			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.55201			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.54000	115.82146		6.54000	115.76038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.43000	107.04733		8.43000	106.97491			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.20038		100.00000	50.86303			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	44.04435		100.00000	43.72154			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.24784		100.00000	16.13005			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.57000	103.64331		6.57000	103.58871			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01529			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.85896			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.28306			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.74567			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.50170			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	100.00000	99.99952		100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.84409			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.23000	103.77950		7.23000	103.71843			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.69238			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.00879			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.05229			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01753			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01806			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.08352		7.83000	100.02087			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01724			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01789			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01895			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01724			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01789			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.53093		7.16000	100.01814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.01919			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01908			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.02162			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02128			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.03154			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03037			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01703			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.82654		101.06155	5.78390			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.01713			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.21359			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.01951			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.02057			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.03164			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01626			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01663			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01689			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01663			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01689			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01703			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01647			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01689			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01835			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01835			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01835			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.02097			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02032			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03064			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03127			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03102			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.39845			0.00	0	24,000,000.00
TL15	On 29/04/2015	Spot Bond	7.93000		109.14202		7.93000	109.07247			23,790,000.00	3,000	1,396,000.00
TL20	On 22/02/2020	Spot Bond	7.36500		95.48456		7.36500	95.40444			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.65000		107.49856		7.65000	107.43279			6,165,900,000.00	806,000	1,000,887,000.00
TN20	On 17/09/2020	Spot Bond	8.31000		115.23667		8.31000	115.16021			5,565,381,510.00	669,721	259,011,721.00
TN23	On 06/11/2023	Spot Bond	8.58500		117.16983		8.58500	117.08956			49,114,785.00	5,721	111,214,000.00
TN25	On 19/08/2025	Spot Bond	8.87000		108.61426		8.87000	108.53617			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	8.94500		101.28669		8.94500	101.21446			7,272,285,000.00	813,000	9,235,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.46032			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.39657			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.16523			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.19895			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.20242			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.36881			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.71379			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.23336			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.24285			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.24853			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.75935		10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.76534		9.75000	99.68724			0.00	0	0.00

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		9.77029	100.00000	9.69491				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		91.93955	100.00000	91.25000				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.71382				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.01812				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.69686				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	96.00282				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.51285				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	95.90995				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.32824				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.69605				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.40443				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	97.62529				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	97.42188				0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.33259				0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.05041				0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.96288				0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.93370				0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.86075				0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.20145				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.16220				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.13290				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.10318				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.05896				0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.11658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.06904			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.96649			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.05863			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.72000	114.95989		8.72000	114.87992			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58853			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24484			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.05000	107.43713		9.05000	107.35964			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	97.51641		100.00000	96.76047			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	96.82574		100.00000	96.11204			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	97.66016		100.00000	96.90310			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.31482			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33344			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.27324			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.32027			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.32230			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.37372			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.38514			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.76176			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	132.17000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.34000	117.64414		6.34000	117.58429			1,268,000,000.00	200,000	92,596,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.06290		0.33000	246.87753			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.38000	105.83612		6.38000	105.78195			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.21500	107.23758		7.21500	107.17563			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.49500	108.35188		7.49500	108.28691			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond		7.81500	107.52195		7.81500	107.45478			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.86000	107.91250		7.86000	107.84470			0.00	0	14,820,000.00
Z006	On 31/08/2013	Spot Bond		5.33500	99.41874		5.33500	99.37542			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.39500	98.10049		5.39500	98.05784			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.93000	89.28094		5.93000	89.23841			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.38500	96.39346		5.38500	96.35148			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.39500	95.11794		5.39500	95.07666			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.86000	87.84812		5.86000	87.80654			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.37500	93.06038		5.37500	93.02015			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		5.93000	89.26676		5.93000	89.22424			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.88500	65.76880		6.88500	65.73251			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	11.56367		100.00000	11.49798			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04656		100.00000	0.04630			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	11.56367		100.00000	11.49798			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	30.98387		100.00000	30.80785			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	31.69804		100.00000	31.51797			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	29.71607		100.00000	29.54725			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond		100.00000	29.71607		100.00000	29.54725			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond		100.00000	28.17725		100.00000	28.01718			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond		100.00000	28.17725		100.00000	28.01718			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond		100.00000	26.66743		100.00000	26.51593			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond		100.00000	26.66743		100.00000	26.51593			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond		100.00000	25.09513		100.00000	24.95257			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond		100.00000	25.09513		100.00000	24.95257			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond		100.00000	23.66043		100.00000	23.52601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA018		On 20/08/2015	Spot Bond	100.00000	23.66043	100.00000	23.52601				0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	22.26542	100.00000	22.13893				0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	22.26542	100.00000	22.13893				0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	21.07237	100.00000	20.95266				0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	19.94325	100.00000	19.82996				0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	14.91457	100.00000	14.82984				0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	14.08863	100.00000	14.00859				0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	13.25797	100.00000	13.18265				0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	13.25797	100.00000	13.18265				0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.54757	100.00000	12.47628				0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.85270	100.00000	11.78537				0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	11.15387	100.00000	11.09051				0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>392,353,475,904,475.00</b>	<b>17,060,322,384</b>	<b>05 338 396 984.00</b>
<b>Grand Total:</b>											<b>392,353,819,672,344.00</b>	<b>17,060,396,985</b>	<b>05 340 517 414.00</b>