



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 26/07/2013	Any day expiry	9.72560	9.72560		9.78650	9.78650		14.38	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,425.60000	1.42560	1,486.50430	1.48650	36.65	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00430	0.00000	36.65	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,325.60000	1.32560	1,386.50570	1.38651	37.12	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.00000	0.00000	0.00570	0.00001	37.12	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	685.64820	0.68565	746.56440	0.74656	31.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	0.04820	0.00005	0.06440	0.00006	31.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	675.65180	0.67565	736.56800	0.73657	31.08	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	0.05180	0.00005	0.06800	0.00007	31.08	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	665.65580	0.66566	726.57180	0.72657	30.82	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	0.05580	0.00006	0.07180	0.00007	30.82	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	376.24700	0.37625	437.06160	0.43706	23.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	0.64700	0.00065	0.56160	0.00056	23.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	219.00040	0.21900	279.69380	0.27969	19.26	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	3.40040	0.00340	3.19380	0.00319	19.26	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	135.02310	0.13502	194.87610	0.19488	16.95	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	9.42310	0.00942	8.37610	0.00838	16.95	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	55.29680	0.05530	109.74810	0.10975	14.38	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	29.69680	0.02970	23.24810	0.02325	14.38	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,475.60000	1.47560	1,536.50380	1.53650	36.41	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00380	0.00000	36.41	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	10.16030	0.01016	29.09660	0.02910	17.05	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	134.56030	0.13456	92.59660	0.09260	17.05	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	0.14890	0.00015	1.93600	0.00194	23.30	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	474.54890	0.47455	415.43600	0.41544	23.30	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,625.60000	1.62560	1,686.50260	1.68650	35.70	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.00000	0.00000	0.00260	0.00000	35.70	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,525.60000	1.52560	1,586.50340	1.58650	36.18	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00340	0.00000	36.18	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.73110		9.73110	9.79350	9.79350		12.81	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	642.24870	0.64225	704.23580	0.70424	21.73	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	1.14870	0.00115	0.73580	0.00074	21.73	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	632.34490	0.63234	694.29700	0.69430	21.66	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	1.24490	0.00124	0.79700	0.00080	21.66	0.00	0	0.00

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 31/07/2013	Any day expiry	9.11	Call	622.44890	0.62245		684.36300	0.68436		622.449	21.58	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	1.34890	0.00135		0.86300	0.00086		1.349	21.58	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry			9.73940			9.78100	9.78100			13.08	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	79.53570	0.07954		1.00000	0.00100		79.536	13.41	0.00	0	10,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	120.13570	0.12014		0.00000	0.00000		120.136	13.41	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.76720			9.82980	9.82980			13.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,567.29010	1.56729		1,629.87280	1.62987		1,567.290	18.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.09010	0.00009		0.07280	0.00007		0.090	18.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,517.31440	1.51731		1,579.89120	1.57989		1,517.314	17.92	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.11440	0.00011		0.09120	0.00009		0.114	17.92	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,467.34530	1.46735		1,529.91430	1.52991		1,467.345	17.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.14530	0.00015		0.11430	0.00011		0.145	17.67	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	495.31110	0.49531		553.23110	0.55323		495.311	13.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	18.11110	0.01811		13.43110	0.01343		18.111	13.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	486.40310	0.48640		543.88850	0.54389		486.403	13.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	19.20310	0.01920		14.08850	0.01409		19.203	13.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	314.06280	0.31406		363.72010	0.36372		314.063	13.16	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	56.86280	0.05686		43.92010	0.04392		56.863	13.16	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	251.02480	0.25102		297.10550	0.29711		251.025	13.18	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	83.82480	0.08382		67.30550	0.06731		83.825	13.18	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	540.78200	0.54078		600.35100	0.60035		540.782	13.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	13.58200	0.01358		10.55100	0.01055		13.582	13.13	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	190.16920	0.19017		231.87250	0.23187		190.169	13.21	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	122.96920	0.12297		102.07250	0.10207		122.969	13.21	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	127.12140	0.12712		157.17280	0.15717		127.121	13.68	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	199.92140	0.19992		167.37280	0.16737		199.921	13.68	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	477.54750	0.47755		534.57560	0.53458		477.548	13.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	20.34750	0.02035		14.77560	0.01478		20.348	13.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.79620			9.85910	9.85910			13.50	0.00	125,815	554,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,000.77750	1.00078		1,062.67470	1.06267		1,000.778	14.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	4.57750	0.00458		3.57470	0.00357		4.578	14.12	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	951.93040	0.95193		1,013.32910	1.01333		951.930	14.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	5.73040	0.00573		4.22910	0.00423		5.730	14.00	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	620.86990	0.62087		678.60620	0.67861		620.870	13.14	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	24.66990	0.02467		19.50620	0.01951		24.670	13.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	532.18720	0.53219		588.01740	0.58802		532.187	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	35.98720	0.03599		28.91740	0.02892		35.987	12.90	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,050.07520	1.05008		1,112.12420	1.11212		1,050.075	14.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	3.87520	0.00388		3.02420	0.00302		3.875	14.38	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	451.49070	0.45149		502.94770	0.50295		451.491	13.02	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	55.29070	0.05529		43.84770	0.04385		55.291	13.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	377.40190	0.37740		425.49500	0.42550		377.402	13.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	81.20190	0.08120		66.39500	0.06640		81.202	13.14	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	807.18830	0.80719		867.47360	0.86747		807.188	13.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	10.98830	0.01099		8.37360	0.00837		10.988	13.63	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	286.20110	0.28620		329.06200	0.32906		286.201	13.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	130.00110	0.13000		109.96200	0.10996		130.001	13.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	280.27620	0.28028		322.74670	0.32275		280.276	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	134.07620	0.13408		113.64670	0.11365		134.076	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	491.06960	0.49107		544.05770	0.54406		491.070	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	44.86960	0.04487		34.95770	0.03496		44.870	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	251.85510	0.25186		292.34890	0.29235		251.855	13.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	155.65510	0.15566		133.24890	0.13325		155.655	13.38	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	225.44360	0.22544		263.92940	0.26393		225.444	13.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	179.24360	0.17924		154.82940	0.15483		179.244	13.44	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	343.08910	0.34309		389.37170	0.38937		343.089	13.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	96.88910	0.09689		80.27170	0.08027		96.889	13.20	0.00	0	43,095.00

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	9.85	Call	180.95510	0.18096	213.00750	0.21301	180.955	13.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	234.75510	0.23476	203.90750	0.20391	234.755	13.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	162.74100	0.16274	192.65030	0.19265	162.741	13.94	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	266.54100	0.26654	233.55030	0.23355	266.541	13.94	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	274.43140	0.27443	316.50990	0.31651	274.431	13.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	138.23140	0.13823	117.40990	0.11741	138.231	13.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	115.46130	0.11546	139.18500	0.13918	115.461	14.64	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	379.26130	0.37926	340.08500	0.34008	379.261	14.64	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	105.92680	0.10593	128.27700	0.12828	105.927	14.81	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	409.72680	0.40973	369.17700	0.36918	409.727	14.81	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	201.02570	0.20103	237.48970	0.23749	201.026	13.50	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	204.82570	0.20483	178.38970	0.17839	204.826	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	95.11450	0.09511	115.84290	0.11584	95.115	15.03	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	448.91450	0.44891	406.74290	0.40674	448.914	15.03	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	85.42220	0.08542	104.63520	0.10464	85.422	15.25	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	489.22220	0.48922	445.53520	0.44554	489.222	15.25	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	131.37760	0.13138	157.29370	0.15729	131.378	14.38	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	335.17760	0.33518	298.19370	0.29819	335.178	14.38	0.00	0	26,069.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	68.98340	0.06898	85.47330	0.08547	68.983	15.69	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	572.78340	0.57278	526.37330	0.52637	572.783	15.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	66.28040	0.06628	82.10520	0.08211	66.280	15.80	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	590.08040	0.59008	543.00520	0.54301	590.080	15.80	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	101.46020	0.10146	123.14760	0.12315	101.460	14.90	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	425.26020	0.42526	384.04760	0.38405	425.260	14.90	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	46.70290	0.04670	58.47540	0.05848	46.703	16.73	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	750.50290	0.75050	699.37540	0.69938	750.503	16.73	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	38.76730	0.03877	48.87940	0.04888	38.767	17.24	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	842.56730	0.84257	789.77940	0.78978	842.567	17.24	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	73.53500	0.07354	90.80150	0.09080	73.535	15.56	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	547.33500	0.54733	501.70150	0.50170	547.335	15.56	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	32.38640	0.03239	41.10570	0.04111	32.386	17.76	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	936.18640	0.93619	882.00570	0.88201	936.186	17.76	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	29.67460	0.02967	37.78350	0.03778	29.675	18.02	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	983.47460	0.98347	928.68350	0.92868	983.475	18.02	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	56.60340	0.05660	70.34980	0.07035	56.603	16.21	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	660.40340	0.66040	611.24980	0.61125	660.403	16.21	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	19.30690	0.01931	24.97340	0.02497	19.307	19.24	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,223.10690	1.22311	1,165.87340	1.16587	1,223.107	19.24	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	12.06990	0.01207	15.72920	0.01573	12.070	20.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,515.86990	1.51587	1,456.62920	1.45663	1,515.870	20.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	35.40470	0.03540	44.79020	0.04479	35.405	17.50	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	889.20470	0.88920	835.69020	0.83569	889.205	17.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	6.21910	0.00622	7.84410	0.00784	6.219	23.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	2,110.01910	2.11002	2,048.74410	2.04874	2,110.019	23.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	5.63100	0.00563	7.12110	0.00712	5.631	26.55	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,459.43100	2.45943	2,398.02110	2.39802	2,459.431	26.55	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	27.23430	0.02723	34.78580	0.03479	27.234	18.28	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	1,031.03430	1.03103	975.68580	0.97569	1,031.034	18.28	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,099.48370	1.09948	1,161.66060	1.16166	1,099.484	14.63	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	3.28370	0.00328	2.56060	0.00256	3.284	14.63	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	5.39860	0.00540	6.83770	0.00684	5.399	28.40	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,709.19860	2.70920	2,647.73770	2.64774	2,709.199	28.40	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	7.97140	0.00797	10.42810	0.01043	7.971	22.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,811.77140	1.81177	1,751.32810	1.75133	1,811.771	22.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Call	2,496.22390	2.49622	2,559.11620	2.55912	2,496.224	21.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.02390	0.00002	0.01620	0.00002	0.024	21.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,297.90770	1.29791	1,360.42770	1.36043	1,297.908	15.66	0.00	0	0.00

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	8.50	Put	1.70770	0.00171		1.32770	0.00133	1.708	15.66	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry			9.80590	9.80590		9.86890	9.86890		13.50	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.88	Call	187.06480	0.18706		219.25770	0.21926	187.065	13.84	0.00	0	2,400.00
\$ / R On 23/09/2013 Any day expiry	9.88	Put	261.16480	0.26116		230.35770	0.23036	261.165	13.84	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.29	Call	555.85240	0.55585		612.24450	0.61224	555.852	12.90	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.29	Put	39.95240	0.03995		33.34450	0.03334	39.952	12.90	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.30	Call	547.25760	0.54726		603.48180	0.60348	547.258	12.87	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.30	Put	41.35760	0.04136		34.58180	0.03458	41.358	12.87	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.31	Call	539.03220	0.53903		594.75770	0.59476	539.032	12.89	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.31	Put	43.13220	0.04313		35.85770	0.03586	43.132	12.89	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.28	Call	564.48830	0.56449		621.04470	0.62104	564.488	12.92	0.00	0	0.00
\$ / R On 23/09/2013 Any day expiry	9.28	Put	38.58830	0.03859		32.14470	0.03214	38.588	12.92	0.00	0	1,200.00
\$ / R On 26/09/2013 Any day expiry			9.81000	9.81000		9.87310	9.87310		13.55	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.24	Call	605.92950	0.60593		663.18530	0.66319	605.929	13.04	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.24	Put	35.92950	0.03593		30.08530	0.03009	35.929	13.04	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.25	Call	597.18600	0.59719		654.29740	0.65430	597.186	13.02	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.25	Put	37.18600	0.03719		31.19740	0.03120	37.186	13.02	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.26	Call	588.48000	0.58848		645.44480	0.64544	588.480	13.00	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.26	Put	38.48000	0.03848		32.34480	0.03234	38.480	13.00	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.51	Call	395.42860	0.39543		442.99080	0.44299	395.429	13.18	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.51	Put	95.42860	0.09543		79.89080	0.07989	95.429	13.18	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.60	Call	336.54270	0.33654		381.55440	0.38155	336.543	13.29	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.60	Put	126.54270	0.12654		108.45440	0.10845	126.543	13.29	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	9.70	Call	278.03200	0.27803		320.13920	0.32014	278.032	13.42	0.00	0	7,500.00
\$ / R On 26/09/2013 Any day expiry	9.70	Put	168.03200	0.16803		147.03920	0.14704	168.032	13.42	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	8.20	Call	1,611.02420	1.61102		1,673.95110	1.67395	1,611.024	16.69	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	8.20	Put	1.02420	0.00102		0.85110	0.00085	1.024	16.69	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	8.25	Call	1,561.19680	1.56120		1,624.09540	1.62410	1,561.197	16.46	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	8.25	Put	1.19680	0.00120		0.99540	0.00100	1.197	16.46	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	8.30	Call	1,511.39880	1.51140		1,574.26430	1.57426	1,511.399	16.24	0.00	0	0.00
\$ / R On 26/09/2013 Any day expiry	8.30	Put	1.39880	0.00140		1.16430	0.00116	1.399	16.24	0.00	0	7,500.00
\$ / R On 22/10/2013 Any day expiry			9.84620	9.84620		9.90960	9.90960		13.76	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.47	Call	481.88100	0.48188		532.45520	0.53246	481.881	13.07	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.47	Put	105.68100	0.10568		92.85520	0.09286	105.681	13.07	0.00	0	3,000.00
\$ / R On 22/10/2013 Any day expiry	10.07	Call	190.23200	0.19023		221.22070	0.22122	190.232	14.62	0.00	0	6,000.00
\$ / R On 22/10/2013 Any day expiry	10.07	Put	414.03200	0.41403		381.62070	0.38162	414.032	14.62	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.39	Call	538.69430	0.53869		591.66210	0.59166	538.694	12.93	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.39	Put	82.49430	0.08249		72.06210	0.07206	82.494	12.93	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.40	Call	531.38410	0.53138		583.66990	0.58367	531.384	12.95	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.40	Put	85.18410	0.08518		74.06990	0.07407	85.184	12.95	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.41	Call	524.13280	0.52413		576.17750	0.57618	524.133	12.96	0.00	0	0.00
\$ / R On 22/10/2013 Any day expiry	9.41	Put	87.93280	0.08793		76.57750	0.07658	87.933	12.96	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry			9.85030	9.85030		9.91380	9.91380		13.98	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	10.10	Call	188.43810	0.18844		219.14800	0.21915	188.438	14.78	0.00	0	6,000.00
\$ / R On 25/10/2013 Any day expiry	10.10	Put	438.13810	0.43814		405.34800	0.40535	438.138	14.78	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	9.50	Call	468.20730	0.46821		519.08770	0.51909	468.207	13.13	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	9.50	Put	117.90730	0.11791		105.28770	0.10529	117.907	13.13	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	9.51	Call	461.63520	0.46164		512.21730	0.51222	461.635	13.15	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	9.51	Put	121.33520	0.12134		108.41730	0.10842	121.335	13.15	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	9.55	Call	435.96930	0.43597		485.33020	0.48533	435.969	13.24	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	9.55	Put	135.66930	0.13567		121.53020	0.12153	135.669	13.24	0.00	0	3,000.00
\$ / R On 25/10/2013 Any day expiry	9.49	Call	474.84330	0.47484		526.01900	0.52602	474.843	13.11	0.00	0	0.00
\$ / R On 25/10/2013 Any day expiry	9.49	Put	114.54330	0.11454		102.21900	0.10222	114.543	13.11	0.00	0	0.00
\$ / R On 28/10/2013 Any day expiry			9.85450	9.85450		9.91810	9.91810		13.97	0.00	0	0.00
\$ / R On 28/10/2013 Any day expiry	9.44	Call	515.15680	0.51516		567.64930	0.56765	515.157	12.99	0.00	0	0.00
\$ / R On 28/10/2013 Any day expiry	9.44	Put	100.65680	0.10066		89.54930	0.08955	100.657	12.99	0.00	0	0.00
\$ / R On 28/10/2013 Any day expiry	9.45	Call	508.23210	0.50823		560.44570	0.56045	508.232	13.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	103.73210	0.10373	92.34570	0.09235	103.732	13.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	411.71860	0.41172	459.40720	0.45941	411.719	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	157.21860	0.15722	141.30720	0.14131	157.219	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,558.20080	1.55820	1,621.53020	1.62153	1,558.201	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	3.70080	0.00370	3.43020	0.00343	3.701	15.37	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	522.14170	0.52214	574.91130	0.57491	522.142	12.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	97.64170	0.09764	86.81130	0.08681	97.642	12.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	355.13100	0.35513	399.53180	0.39953	355.131	13.55	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	200.63100	0.20063	181.43180	0.18143	200.631	13.55	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,607.69540	1.60770	1,671.08300	1.67108	1,607.695	15.52	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	3.19540	0.00320	2.98300	0.00298	3.195	15.52	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.89680	9.89680	9.96090	9.96090		14.26	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	576.82860	0.57683	625.96150	0.62596	576.829	13.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	130.02860	0.13003	115.06150	0.11506	130.029	13.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	426.05730	0.42606	469.24540	0.46925	426.057	13.85	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	229.25730	0.22926	208.34540	0.20835	229.257	13.85	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,605.53970	1.60554	1,668.38990	1.66839	1,605.540	15.61	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	8.73970	0.00874	7.48990	0.00749	8.740	15.61	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	590.33580	0.59034	641.00710	0.64101	590.336	13.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	123.53580	0.12354	110.10710	0.11011	123.536	13.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	583.55570	0.58356	633.45100	0.63345	583.556	13.32	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	126.75570	0.12676	112.55100	0.11255	126.756	13.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.91940	9.91940	9.98380	9.98380		14.33	0.00	6,224	81,738.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	990.98860	0.99099	1,048.96790	1.04897	990.989	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	49.48860	0.04949	43.06790	0.04307	49.489	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	801.89830	0.80190	857.26720	0.85727	801.898	13.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	82.49830	0.08250	73.46720	0.07347	82.498	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,060.29510	1.06030	1,120.67680	1.12068	1,060.295	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	40.89510	0.04090	36.87680	0.03688	40.895	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,035.31570	1.03532	1,094.89130	1.09489	1,035.316	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	43.81570	0.04382	38.99130	0.03899	43.816	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	517.16540	0.51717	561.16350	0.56116	517.165	13.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	197.76540	0.19777	177.36350	0.17736	197.765	13.73	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	971.58400	0.97158	1,028.79400	1.02879	971.584	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	52.18400	0.05218	44.99400	0.04499	52.184	13.77	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	947.25690	0.94726	1,004.22060	1.00422	947.257	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	55.75690	0.05576	48.32060	0.04832	55.757	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	409.49750	0.40950	450.17460	0.45017	409.498	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	290.09750	0.29010	266.37460	0.26637	290.098	14.13	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	644.91610	0.64492	0.00000	0.00000	644.916	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	125.51610	0.12552	0.00000	0.00000	125.516	13.34	49,375,000.00	5,000	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	547.21060	0.54721	592.09070	0.59209	547.211	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	177.81060	0.17781	158.29070	0.15829	177.811	13.64	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	290.20020	0.29020	321.94750	0.32195	290.200	15.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	470.80020	0.47080	438.14750	0.43815	470.800	15.00	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	466.25910	0.46626	508.72230	0.50872	466.259	13.91	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	236.85910	0.23686	214.92230	0.21492	236.859	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	460.85190	0.46085	503.15030	0.50315	460.852	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	241.45190	0.24145	219.35030	0.21935	241.452	13.93	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	209.06590	0.20907	234.48100	0.23448	209.066	16.02	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	689.66590	0.68967	650.68100	0.65068	689.666	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	385.63110	0.38563	425.52580	0.42553	385.631	14.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	316.23110	0.31623	291.72580	0.29173	316.231	14.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	324.44820	0.32445	358.60150	0.35860	324.448	14.67	0.00	0	150.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	405.04820	0.40505	374.80150	0.37480	405.048	14.67	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	154.27760	0.15428	173.88630	0.17389	154.278	17.11	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	934.87760	0.93488	890.08630	0.89009	934.878	17.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	240.62020		0.24062		268.61350	0.26861	240.620	15.58	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	591.22020		0.59122		554.81350	0.55481	591.220	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	232.88550		0.23289		260.26020	0.26026	232.885	15.68	49,375,000.00	5,000	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	613.48550		0.61349		576.46020	0.57646	613.486	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	97.54200		0.09754		110.74480	0.11074	97.542	18.89	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,378.14200		1.37814		1,326.94480	1.32694	1,378.142	18.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	179.12590		0.17913		201.31050	0.20131	179.126	16.56	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	809.72590		0.80973		767.51050	0.76751	809.726	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	170.32390		0.17032		191.61140	0.19161	170.324	16.74	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	850.92390		0.85092		807.81140	0.80781	850.924	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	65.81100		0.06581		74.86530	0.07487	65.811	20.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,846.41100		1.84641		1,791.06530	1.79107	1,846.411	20.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	140.09420		0.14009		158.17040	0.15817	140.094	17.47	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	1,020.69420		1.02069		974.37040	0.97437	1,020.694	17.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	116.32940		0.11633		131.84070	0.13184	116.329	18.18	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,196.92940		1.19693		1,148.04070	1.14804	1,196.929	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	54.73420		0.05473		57.96010	0.05796	54.734	25.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,635.33420		2.63533		2,574.16010	2.57416	2,635.334	25.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	86.07500		0.08607		97.81680	0.09782	86.075	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,516.67500		1.51667		1,464.01680	1.46402	1,516.675	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	76.41620		0.07642		86.89460	0.08689	76.416	19.96	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,657.01620		1.65702		1,603.09460	1.60309	1,657.016	19.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,199.81390		1.19981		1,261.04300	1.26104	1,199.814	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	30.41390		0.03041		27.24300	0.02724	30.414	14.35	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	56.52360		0.05652		60.99400	0.06099	56.524	22.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,137.12360		2.13712		2,077.19400	2.07719	2,137.124	22.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	54.97670		0.05498		58.52800	0.05853	54.977	24.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,485.57670		2.48558		2,424.72800	2.42473	2,485.577	24.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,521.00910		2.52101		2,585.21620	2.58522	2,521.009	18.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.60910		0.00161		1.41620	0.00142	1.609	18.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,925.93980		1.92594		1,989.37430	1.98937	1,925.940	16.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	6.53980		0.00654		5.57430	0.00557	6.540	16.67	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			9.93350		9.93350		9.99810	9.99810		14.63	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	529.30350		0.52930		574.86450	0.57486	529.303	13.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	205.80350		0.20580		186.76450	0.18676	205.803	13.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	540.84200		0.54084		586.95140	0.58695	540.842	13.61	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	197.34200		0.19734		178.85140	0.17885	197.342	13.61	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	535.04630		0.53505		580.88300	0.58088	535.046	13.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	201.54630		0.20155		182.78300	0.18278	201.546	13.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.98430		9.98430		10.04950	10.04950		14.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	258.48130		0.25848		283.16130	0.28316	258.481	16.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	794.18130		0.79418		753.66130	0.75366	794.181	16.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	256.30540		0.25631		280.81710	0.28082	256.305	16.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	802.00540		0.80201		761.31710	0.76132	802.005	16.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	368.79300		0.36879		401.40600	0.40141	368.793	15.06	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	504.49300		0.50449		471.90600	0.47191	504.493	15.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	260.67790		0.26068		285.52730	0.28553	260.678	16.31	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	786.37790		0.78638		746.02730	0.74603	786.378	16.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.02860		10.02860		10.09440	10.09440		15.05	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,019.76190		1.01976		1,075.30590	1.07531	1,019.762	13.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	101.16190		0.10116		90.90590	0.09091	101.162	13.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,036.34970		1.03635		1,092.19870	1.09220	1,036.350	13.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	97.74970		0.09775		87.79870	0.08780	97.750	13.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,027.79830		1.02780		1,083.51150	1.08351	1,027.798	13.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	99.19830		0.09920		89.11150	0.08911	99.198	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.05290		10.05290		10.11910	10.11910		14.93	0.00	75	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	699.14430		0.69914		743.04230	0.74304	699.144	13.83	0.00	0	0.00

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	9.60	Put	246.24430		0.24624	223.94230	0.22394	246.244	13.83	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	618.25640		0.61826	659.25390	0.65925	618.256	14.20	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	315.35640		0.31536	290.15390	0.29015	315.356	14.20	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	942.13730		0.94214	994.76970	0.99477	942.137	13.76	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	139.23730		0.13924	125.66970	0.12567	139.237	13.76	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	704.86170		0.70486	749.67150	0.74967	704.862	13.81	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	241.96170		0.24196	220.57150	0.22057	241.962	13.81	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	367.29250		0.36729	396.17140	0.39617	367.293	15.94	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	714.39250		0.71439	677.07140	0.67707	714.393	15.94	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	693.46530		0.69347	737.16330	0.73716	693.465	13.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	250.56530		0.25057	228.06330	0.22806	250.565	13.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	644.20930		0.64421	686.15400	0.68615	644.209	14.08	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	291.30930		0.29131	267.05400	0.26705	291.309	14.08	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	305.30140		0.30530	330.20770	0.33021	305.301	16.68	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	902.40140		0.90240	861.10770	0.86111	902.401	16.68	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	412.23680		0.41224	443.63900	0.44364	412.237	15.51	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	609.33680		0.60934	574.53900	0.57454	609.337	15.51	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	381.59140		0.38159	411.28880	0.41129	381.591	15.80	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	678.69140		0.67869	642.18880	0.64219	678.691	15.80	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	224.97120		0.22497	244.34550	0.24435	224.971	18.04	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,272.07120		1.27207	1,225.24550	1.22525	1,272.071	18.04	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	340.58850		0.34059	367.91610	0.36792	340.588	16.23	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	787.68850		0.78769	748.81610	0.74882	787.689	16.23	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	316.44900		0.31645	342.11370	0.34211	316.449	16.53	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	863.54900		0.86355	823.01370	0.82301	863.549	16.53	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	175.19550		0.17520	190.66200	0.19066	175.195	19.19	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,622.29550		1.62230	1,571.56200	1.57156	1,622.295	19.19	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	265.56140		0.26556	287.68310	0.28768	265.561	17.29	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,062.66140		1.06266	1,018.58310	1.01858	1,062.661	17.29	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	240.23530		0.24024	260.51400	0.26051	240.235	17.74	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,187.33530		1.18734	1,141.41400	1.14141	1,187.335	17.74	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	127.00010		0.12700	135.48790	0.13549	127.000	21.85	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,324.10010		2.32410	2,266.38790	2.26639	2,324.100	21.85	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	217.73390		0.21773	236.55820	0.23656	217.734	18.18	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,314.83390		1.31483	1,267.45820	1.26746	1,314.834	18.18	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	204.20360		0.20420	221.97800	0.22198	204.204	18.47	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,401.30360		1.40130	1,352.87800	1.35288	1,401.304	18.47	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	124.05640		0.12406	131.43360	0.13143	124.056	24.28	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,771.15640		2.77116	2,712.33360	2.71233	2,771.156	24.28	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	151.86800		0.15187	165.41300	0.16541	151.868	19.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,848.96800		1.84897	1,796.31300	1.79631	1,848.968	19.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	133.00060		0.13300	144.94360	0.14494	133.001	20.63	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,080.10060		2.08010	2,025.84360	2.02584	2,080.101	20.63	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,880.36510		1.88037	1,943.45020	1.94345	1,880.365	15.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	27.46510		0.02747	24.35020	0.02435	27.465	15.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,411.50130		1.41150	1,471.93550	1.47194	1,411.501	14.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	58.60130		0.05860	52.83550	0.05284	58.601	14.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	124.90560		0.12491	132.72680	0.13273	124.906	23.20	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,572.00560		2.57201	2,513.62680	2.51363	2,572.006	23.20	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,365.93080		2.36593	2,430.60910	2.43061	2,365.931	17.32	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.03080		0.01303	11.50910	0.01151	13.031	17.32	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry			10.05580		10.05580	10.12200	10.12200		14.93	0.00	0	3,000.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,055.52130		1.05552	1,109.92540	1.10993	1,055.521	13.80	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	109.72130		0.10972	97.92540	0.09793	109.721	13.80	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,071.58430		1.07158	1,126.71830	1.12672	1,071.584	13.80	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	105.78430		0.10578	94.71830	0.09472	105.784	13.80	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,063.53930		1.06354	1,118.07430	1.11807	1,063.539	13.80	0.00	0	0.00	

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	19/03/2014			Any day expiry	9.10	Put	107.73930	0.10774	96.07430	0.09607	107.739	13.80	0.00	0	0.00
\$ / R	On	26/05/2014			Any day expiry			10.15510	10.15510	10.22310	10.22310	15.29	0.00	0	0	10,150.00
\$ / R	On	26/05/2014	9.96	Call	Any day expiry	647.18580		0.64719	683.39700	0.68340	647.186	14.82	0.00	0	0	0.00
\$ / R	On	26/05/2014	9.96	Put	Any day expiry	452.08580		0.45209	420.29700	0.42030	452.086	14.82	0.00	0	0	0.00
\$ / R	On	26/05/2014	9.94	Call	Any day expiry	656.04960		0.65605	692.58870	0.69259	656.050	14.77	0.00	0	0	0.00
\$ / R	On	26/05/2014	9.94	Put	Any day expiry	440.94960		0.44095	409.48870	0.40949	440.950	14.77	0.00	0	0	0.00
\$ / R	On	26/05/2014	9.95	Call	Any day expiry	651.60150		0.65160	687.97620	0.68798	651.602	14.80	0.00	0	0	0.00
\$ / R	On	26/05/2014	9.95	Put	Any day expiry	446.50150		0.44650	414.87620	0.41488	446.502	14.80	0.00	0	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future			10.18230	10.18230	10.25070	10.25070	15.45	0.00	0	0	7,190.00
\$ / R	On	13/06/2014	9.60	Call	Foreign Exchange Future	866.83880		0.86684	911.67800	0.91168	866.839	14.14	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.60	Put	Foreign Exchange Future	284.53880		0.28454	260.97800	0.26098	284.539	14.14	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.80	Call	Foreign Exchange Future	754.48190		0.75448	792.68120	0.79268	754.482	14.45	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.80	Put	Foreign Exchange Future	372.18190		0.37218	341.98120	0.34198	372.182	14.45	0.00	0	0	6.00
\$ / R	On	13/06/2014	9.20	Call	Foreign Exchange Future	1,141.87970		1.14188	1,196.01270	1.19601	1,141.880	13.92	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.20	Put	Foreign Exchange Future	159.57970		0.15958	145.31270	0.14531	159.580	13.92	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.59	Call	Foreign Exchange Future	873.13240		0.87313	918.12210	0.91812	873.132	14.13	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.59	Put	Foreign Exchange Future	280.83240		0.28083	257.42210	0.25742	280.832	14.13	0.00	0	0	0.00
\$ / R	On	13/06/2014	11.90	Call	Foreign Exchange Future	231.21520		0.23122	245.56160	0.24556	231.215	19.80	0.00	0	0	0.00
\$ / R	On	13/06/2014	11.90	Put	Foreign Exchange Future	1,948.91520		1.94892	1,894.86160	1.89486	1,948.915	19.80	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.61	Call	Foreign Exchange Future	860.57900		0.86058	905.26460	0.90526	860.579	14.14	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.61	Put	Foreign Exchange Future	288.27900		0.28828	264.56460	0.26456	288.279	14.14	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.75	Call	Foreign Exchange Future	779.60070		0.77960	818.73240	0.81873	779.601	14.32	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.75	Put	Foreign Exchange Future	347.30070		0.34730	318.03240	0.31803	347.301	14.32	0.00	0	0	250.00
\$ / R	On	13/06/2014	12.90	Call	Foreign Exchange Future	190.39590		0.19040	198.57650	0.19858	190.396	23.74	0.00	0	0	0.00
\$ / R	On	13/06/2014	12.90	Put	Foreign Exchange Future	2,908.09590		2.90810	2,847.87650	2.84788	2,908.096	23.74	0.00	0	0	0.00
\$ / R	On	13/06/2014	10.80	Call	Foreign Exchange Future	405.19400		0.40519	428.57290	0.42857	405.194	16.99	0.00	0	0	6.00
\$ / R	On	13/06/2014	10.80	Put	Foreign Exchange Future	1,022.89400		1.02289	977.87290	0.97787	1,022.894	16.99	0.00	0	0	0.00
\$ / R	On	13/06/2014	11.60	Call	Foreign Exchange Future	265.94950		0.26595	282.33490	0.28233	265.950	19.05	0.00	0	0	250.00
\$ / R	On	13/06/2014	11.60	Put	Foreign Exchange Future	1,683.64950		1.68365	1,631.63490	1.63163	1,683.650	19.05	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.00	Call	Foreign Exchange Future	1,307.44190		1.30744	1,364.00210	1.36400	1,307.442	14.28	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.00	Put	Foreign Exchange Future	125.14190		0.12514	113.30210	0.11330	125.142	14.28	0.00	0	0	0.00
\$ / R	On	13/06/2014	12.20	Call	Foreign Exchange Future	203.21020		0.20321	215.88380	0.21588	203.210	20.56	0.00	0	0	0.00
\$ / R	On	13/06/2014	12.20	Put	Foreign Exchange Future	2,220.91020		2.22091	2,165.18380	2.16518	2,220.910	20.56	0.00	0	0	0.00
\$ / R	On	13/06/2014	12.50	Call	Foreign Exchange Future	194.46030		0.19446	203.30980	0.20331	194.460	21.86	0.00	0	0	0.00
\$ / R	On	13/06/2014	12.50	Put	Foreign Exchange Future	2,512.16030		2.51216	2,452.60980	2.45261	2,512.160	21.86	0.00	0	0	0.00
\$ / R	On	13/06/2014	8.45	Call	Foreign Exchange Future	1,793.60900		1.79361	1,855.23730	1.85524	1,793.609	15.28	0.00	0	0	0.00
\$ / R	On	13/06/2014	8.45	Put	Foreign Exchange Future	61.30900		0.06131	54.53730	0.05454	61.309	15.28	0.00	0	0	0.00
\$ / R	On	13/06/2014	8.75	Call	Foreign Exchange Future	1,523.52910		1.52353	1,582.66760	1.58267	1,523.529	14.74	0.00	0	0	0.00
\$ / R	On	13/06/2014	8.75	Put	Foreign Exchange Future	91.22910		0.09123	81.96760	0.08197	91.229	14.74	0.00	0	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	0.00
\$ / R	On	13/06/2014	9.59	Call	Any day expiry	0.00000		0.01000	10.00000	0.01000	10.000	10.000	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.59	Put	Any day expiry	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.60	Call	Any day expiry	0.00040		0.00000	0.00040	0.00000	0.000	0.000	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.60	Put	Any day expiry	0.00040		0.00000	0.00040	0.00000	0.000	0.000	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.61	Call	Any day expiry	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0	0	0.00
\$ / R	On	13/06/2014	9.61	Put	Any day expiry	10.00000		0.01000	10.00000	0.01000	10.000	10.000	0.00	0	0	0.00
\$ / R	On	24/06/2014			Any day expiry			9.97000	9.97000	9.97000	9.97000	0.00	0.00	0	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future			10.32840	10.32840	10.39700	10.39700	15.83	0.00	0	0	0.00
\$ / R	On	15/09/2014	7.90	Call	Foreign Exchange Future	2,471.16250		2.47116	2,535.50370	2.53550	2,471.163	16.34	0.00	0	0	0.00
\$ / R	On	15/09/2014	7.90	Put	Foreign Exchange Future	42.76250		0.04276	38.50370	0.03850	42.763	16.34	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.40	Call	Foreign Exchange Future	2,003.07950		2.00308	2,063.99510	2.06400	2,003.080	15.28	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.40	Put	Foreign Exchange Future	74.67950		0.07468	66.99510	0.06700	74.679	15.28	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.90	Call	Foreign Exchange Future	1,565.63040		1.56563	1,622.89950	1.62290	1,565.630	14.64	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.90	Put	Foreign Exchange Future	137.23040		0.13723	125.89950	0.12590	137.230	14.64	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.90	Call	Foreign Exchange Future	878.18660		0.87819	914.06460	0.91406	878.187	14.87	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.90	Put	Foreign Exchange Future	449.78660		0.44979	417.06460	0.41706	449.787	14.87	0.00	0	0	6.00
\$ / R	On	15/09/2014	10.29	Call	Foreign Exchange Future	714.22560		0.71423	744.52340	0.74452	714.226	15.81	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	15/09/2014			Foreign Exchange Future	10.29	Put	675.82560	0.67583	637.52340	0.63752	675.826	15.81	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Call	710.53930	0.71054	740.70930	0.74071	710.539	15.83	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Put	682.13930	0.68214	643.70930	0.64371	682.139	15.83	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Call	706.78490	0.70678	736.92440	0.73692	706.785	15.85	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Put	688.38490	0.68838	649.92440	0.64992	688.385	15.85	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Call	511.04060	0.51104	534.74980	0.53475	511.041	17.27	0.00	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Put	1,132.64060	1.13264	1,087.74980	1.08775	1,132.641	17.27	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Call	311.50660	0.31151	326.63200	0.32663	311.507	19.81	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Put	2,083.10660	2.08311	2,029.63200	2.02963	2,083.107	19.81	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.60	Call	276.07490	0.27607	279.45420	0.27945	276.075	21.37	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.60	Put	2,547.67490	2.54767	2,482.45420	2.48245	2,547.675	21.37	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	13.15	Call	265.48780	0.26549	268.20190	0.26820	265.488	23.62	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	13.15	Put	3,087.08780	3.08709	3,021.20190	3.02120	3,087.088	23.62	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future			10.46900	10.46900	10.53550	10.53550		16.31	0.00	0	3,920.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.00	Call	987.59460	0.98759	1,025.25220	1.02525	987.595	15.19	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.00	Put	518.59460	0.51859	489.75220	0.48975	518.595	15.19	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.00	Call	629.61930	0.62962	656.33900	0.65634	629.619	17.28	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.00	Put	1,160.61930	1.16062	1,120.83900	1.12084	1,160.619	17.28	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.55	Call	2,024.16430	2.02416	2,081.59640	2.08160	2,024.164	15.04	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.55	Put	105.16430	0.10516	96.09640	0.09610	105.164	15.04	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.60	Call	1,209.87000	1.20987	1,253.26650	1.25327	1,209.870	14.67	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.60	Put	340.87000	0.34087	317.76650	0.31777	340.870	14.67	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.00	Call	2,527.24650	2.52725	2,588.96410	2.58896	2,527.246	15.93	0.00	0	200.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.00	Put	58.24650	0.05825	53.46410	0.05346	58.246	15.93	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.45	Call	2,111.67470	2.11167	2,169.84840	2.16985	2,111.675	15.10	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.45	Put	92.67470	0.09267	84.34840	0.08435	92.675	15.10	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.50	Call	2,067.76550	2.06777	2,125.57270	2.12557	2,067.765	15.07	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.50	Put	98.76550	0.09877	90.07270	0.09007	98.765	15.07	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future			11.05560	11.05560	11.11300	11.11300		16.50	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future	9.15	Call	2,179.69510	2.17970	2,225.37650	2.22538	2,179.695	15.05	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future	9.15	Put	274.09510	0.27410	262.37650	0.26238	274.095	15.05	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future	9.20	Call	2,141.77310	2.14177	2,188.26500	2.18827	2,141.773	15.05	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future	9.20	Put	286.17310	0.28617	275.26500	0.27526	286.173	15.05	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future	9.25	Call	2,104.21600	2.10422	2,151.56540	2.15157	2,104.216	15.04	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future	9.25	Put	298.61600	0.29862	288.56540	0.28857	298.616	15.04	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future			9.79620	9.79620	9.85910	9.85910		13.50	0.00	10	632.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Call	31,069.62480	0.31070	35,509.15530	0.35509	31,069.625	13.26	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Put	11,449.62480	0.11450	9,599.15530	0.09599	11,449.625	13.26	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	10.35	Call	6,244.67340	0.06245	7,729.49330	0.07729	6,244.673	15.95	0.00	0	200.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	10.35	Put	61,624.67340	0.61625	56,819.49330	0.56819	61,624.673	15.95	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Call	91,304.12840	0.91304	97,419.34670	0.97419	91,304.128	13.90	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Put	684.12840	0.00684	509.34670	0.00509	684.128	13.90	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Call	90,334.82540	0.90335	96,443.37170	0.96443	90,334.825	13.87	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Put	714.82540	0.00715	533.37170	0.00533	714.825	13.87	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Call	89,366.80780	0.89367	95,468.45250	0.95468	89,366.808	13.85	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Put	746.80780	0.00747	558.45250	0.00558	746.808	13.85	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.85	Call	13,362.77810	0.13363	15,095.42040	0.15095	13,362.778	17.65	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.85	Put	106,422.77810	1.06423	101,715.42040	1.01715	106,422.778	17.65	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Call	57,215.63090	0.57216	61,775.89110	0.61776	57,215.631	13.56	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Put	16,275.63090	0.16276	14,395.89110	0.14396	16,275.631	13.56	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Call	58,493.23980	0.58493	63,151.99030	0.63152	58,493.240	13.52	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Put	15,553.23980	0.15553	13,771.99030	0.13772	15,553.240	13.52	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.25	Call	24,593.66150	0.24594	27,431.73290	0.27432	24,593.661	15.51	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.25	Put	57,653.66150	0.57654	54,051.73290	0.54052	57,653.662	15.51	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.35	Call	22,060.97270	0.22061	24,695.38480	0.24695	22,060.973	15.85	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.35	Put	65,120.97270	0.65121	61,315.38480	0.61315	65,120.973	15.85	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 MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	57,851.80570	0.57852	62,430.39440	0.62430	57,851.806	13.54	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	15,911.80570	0.15912	14,050.39440	0.14050	15,911.806	13.54	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				9.91940	9.91940	9.98380	9.98380	14.33	0.00	0	0	10.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	78,024.88970	0.78025	74,147.90650	0.74148	78,024.890	16.20	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.05290	10.05290	10.11910	10.11910	14.93	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	34,058.85350	0.34059	36,786.84760	0.36787	34,058.854	16.23	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	78,768.85350	0.78769	74,876.84760	0.74877	78,768.853	16.23	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	33,805.16990	0.33805	36,517.92320	0.36518	33,805.170	16.26	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	79,515.16990	0.79515	75,607.92320	0.75608	79,515.170	16.26	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	34,314.88970	0.34315	37,057.90650	0.37058	34,314.890	16.20	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future				15.04310	15.04310	15.14820	15.14820	13.21	0.00	881		27,723.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Call	475.97350	0.47597	532.40800	0.53241	475.973	13.15	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Put	172.87350	0.17287	124.20800	0.12421	172.873	13.15	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Call	469.57730	0.46958	525.44470	0.52544	469.577	13.15	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Put	176.47730	0.17648	127.24470	0.12724	176.477	13.15	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Call	463.23180	0.46323	518.53260	0.51853	463.232	13.15	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Put	180.13180	0.18013	130.33260	0.13033	180.132	13.15	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	675.77650	0.67578	732.97510	0.73298	675.776	13.42	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	361.07650	0.36108	311.27510	0.31128	361.077	13.42	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				15.22470	15.22470	15.33170	15.33170	13.60	0.00	9		9,328.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	687.03700	0.68704	744.64740	0.74465	687.037	13.40	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	352.33700	0.35234	302.94740	0.30295	352.337	13.40	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	681.39050	0.68139	738.79270	0.73879	681.391	13.41	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	356.69050	0.35669	307.09270	0.30709	356.691	13.41	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	221.18570	0.22119	183.90720	0.18391	221.186	13.22	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	1,336.54180	1.33654	1,408.53490	1.40853	1,336.542	13.22	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	223.74180	0.22374	186.23490	0.18623	223.742	13.22	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				15.42280	15.42280	15.53230	15.53230	13.84	0.00	15		1,950.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	1,351.45430	1.35145	1,423.90040	1.42390	1,351.454	13.22	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	218.65430	0.21865	181.60040	0.18160	218.654	13.22	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	1,343.98570	1.34399	1,416.20720	1.41621	1,343.986	13.22	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	667.10760	0.66711	710.13100	0.71013	667.108	14.58	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	1,100.90760	1.10091	1,031.43100	1.03143	1,100.908	14.58	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	663.87730	0.66388	706.82960	0.70683	663.877	14.59	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	1,107.67730	1.10768	1,038.12960	1.03813	1,107.677	14.59	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				15.61620	15.61620	15.72870	15.72870	14.03	0.00	0	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	670.35450	0.67035	713.44980	0.71345	670.354	14.57	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	1,094.15450	1.09415	1,024.74980	1.02475	1,094.154	14.57	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.09782	0.09782	0.09886	0.09886	16.18	0.00	0		206.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	797.29470	0.00797	895.88820	0.00896	797.295	14.47	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	15.39470	0.00015	9.98820	0.00010	15.395	14.47	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	151.69400	0.00152	192.20360	0.00192	151.694	16.18	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	369.79400	0.00370	306.30360	0.00306	369.794	16.18	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	21.89350	0.00022	29.71130	0.00030	21.893	19.97	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	1,239.99350	0.01240	1,143.81130	0.01144	1,239.994	19.97	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.09910	0.09910	0.10016	0.10016	17.61	0.00	0		14,275.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	995.38770	0.00995	1,085.08900	0.01085	995.388	16.10	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	85.18770	0.00085	68.78900	0.00069	85.188	16.10	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	392.47730	0.00392	441.30830	0.00441	392.477	17.61	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	482.27730	0.00482	425.00830	0.00425	482.277	17.61	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	155.35560	0.00155	177.15560	0.00177	155.356	20.47	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	1,245.15560	0.01245	1,160.85560	0.01161	1,245.156	20.47	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				12.96760	12.96760	13.03820	13.03820	12.79	0.00	2,184		69,554.00

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	11.99	Call	996.73680	0.99674		1,063.59270	1.06359	996.737	13.59	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.99	Put	19.13680	0.01914		15.39270	0.01539	19.137	13.59	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.00	Call	987.27590	0.98728		1,054.01690	1.05402	987.276	13.57	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.00	Put	19.67590	0.01968		15.81690	0.01582	19.676	13.57	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.01	Call	977.82930	0.97783		1,044.45230	1.04445	977.829	13.54	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	14.50	Put	1,548.88230	1.54888		1,484.43250	1.48443	1,548.882	17.08	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.30	Call	1,671.65920	1.67166		1,741.64480	1.74164	1,671.659	16.48	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.30	Put	4.05920	0.00406		3.44480	0.00344	4.059	16.48	0.00	0	29,000.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.50	Call	1,473.51760	1.47352		1,543.14500	1.54315	1,473.518	15.49	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.50	Put	5.91760	0.00592		4.94500	0.00495	5.918	15.49	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.85	Put	196.94460	0.19694		171.14910	0.17115	196.945	12.69	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.55	Call	1,424.11860	1.42412		1,493.62660	1.49363	1,424.119	15.24	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.55	Put	6.51860	0.00652		5.42660	0.00543	6.519	15.24	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future	13.80	Call	54.97080	0.05497		70.69960	0.07070	54.971	14.98	0.00	0	31,212.00
€ / R	On	16/09/2013			Foreign Exchange Future	13.80	Put	887.37080	0.88737		832.49960	0.83250	887.371	14.98	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	14.50	Call	16.48230	0.01648		22.63250	0.02263	16.482	17.08	0.00	0	7,900.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.25	Put	38.79450	0.03879		30.90980	0.03091	38.794	12.88	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.35	Call	668.01790	0.66802		728.36320	0.72836	668.018	12.60	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.35	Put	50.41790	0.05042		40.16320	0.04016	50.418	12.60	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.55	Call	508.69730	0.50870		563.43740	0.56344	508.697	12.54	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.55	Put	91.09730	0.09110		75.23740	0.07524	91.097	12.54	0.00	0	46,000.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.85	Call	314.54460	0.31454		359.34910	0.35935	314.545	12.69	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.01	Put	20.22930	0.02023		16.25230	0.01625	20.229	13.54	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.05	Call	940.19330	0.94019		1,006.31280	1.00631	940.193	13.43	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.05	Put	22.59330	0.02259		18.11280	0.01811	22.593	13.43	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.10	Call	893.51170	0.89351		958.92660	0.95893	893.512	13.29	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.10	Put	25.91170	0.02591		20.72660	0.02073	25.912	13.29	0.00	0	30,800.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.25	Call	756.39450	0.75639		819.10980	0.81911	756.394	12.88	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	452.22980	0.45223		453.68750	0.45369	452.230	13.04	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.90	Put	276.52980	0.27653		277.98750	0.27799	276.530	13.04	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.91	Call	446.91550	0.44692		448.37820	0.44838	446.916	13.05	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.91	Put	281.21550	0.28122		282.67820	0.28268	281.215	13.05	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.89	Call	457.59260	0.45759		459.04520	0.45905	457.593	13.03	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry	11.89	Put	271.89260	0.27189		273.34520	0.27335	271.893	13.03	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	802.64850	0.80265		858.71370	0.85871	802.649	12.82	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	167.14850	0.16715		150.61370	0.15061	167.148	12.82	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call	735.69270	0.73569		787.85860	0.78786	735.693	12.94	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put	200.19270	0.20019		179.75860	0.17976	200.193	12.94	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Call	459.09890	0.45910		502.94900	0.50295	459.099	13.52	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Put	423.59890	0.42360		394.84900	0.39485	423.599	13.52	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call	1,628.23020	1.62823		1,696.49170	1.69649	1,628.230	14.27	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put	35.73020	0.03573		31.39170	0.03139	35.730	14.27	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	1,959.71680	1.95972		2,029.40220	2.02940	1,959.717	15.50	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	24.21680	0.02422		21.30220	0.02130	24.217	15.50	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call	1,724.34950	1.72435		1,793.09180	1.79309	1,724.350	14.62	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put	31.84950	0.03185		27.99180	0.02799	31.849	14.62	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call	1,676.22770	1.67623		1,744.73830	1.74474	1,676.228	14.45	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put	33.72770	0.03373		29.63830	0.02964	33.728	14.45	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future			13.13550	13.13550		13.20810	13.20810		13.58	0.00	150	31,373.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Put	229.44970	0.22945		211.64010	0.21164	229.450	13.14	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Call	1,041.71850	1.04172		1,098.25350	1.09825	1,041.719	13.14	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Put	232.31850	0.23232		214.45350	0.21445	232.318	13.14	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future			13.31940	13.31940		13.39380	13.39380		13.99	0.00	0	7,837.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Call	1,056.00630	1.05601		1,112.65590	1.11266	1,056.006	13.14	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Put	226.60630	0.22661		208.85590	0.20886	226.606	13.14	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Call	1,048.84970	1.04885		1,105.44010	1.10544	1,048.850	13.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	620.26190		0.62026		659.75530	0.65976	620.262	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	921.76190		0.92176		883.65530	0.88366	921.762	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	616.94590		0.61695		656.33270	0.65633	616.946	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	928.44590		0.92845		890.23270	0.89023	928.446	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.49850		13.49850		13.57610	13.57610		14.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	623.60240		0.62360		663.20300	0.66320	623.602	14.84	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	915.10240		0.91510		877.10300	0.87710	915.102	14.84	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	859.49930		0.85950		825.89140	0.82589	859.499	14.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,063.03260		1.06303		1,105.07710	1.10508	1,063.033	14.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	865.43260		0.86543		831.77710	0.83178	865.433	14.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,058.98380		1.05898		1,100.97480	1.10097	1,058.984	14.86	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	871.38380		0.87138		837.67480	0.83767	871.384	14.86	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.89760		13.89760		13.97330	13.97330		15.13	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,067.09930		1.06710		1,109.19140	1.10919	1,067.099	14.83	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.91711		109.91711		109.90765	109.90765			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	8,072.89000		8.07289		8,082.35000	8.08235	8,072.890		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	8,082.89000		8.08289		8,092.35000	8.09235	8,082.890		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	8,092.89000		8.09289		8,102.35000	8.10235	8,092.890		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	472.16000		0.47216		462.59000	0.46259	472.160		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			111.48216		111.48216		111.47259	111.47259			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	492.16000		0.49216		482.59000	0.48259	492.160		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	482.16000		0.48216		472.59000	0.47259	482.160		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			108.38584		108.38584		108.37239	108.37239			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	6,604.16000		6.60416		6,617.61000	6.61761	6,604.160		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	6,614.16000		6.61416		6,627.61000	6.62761	6,614.160		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	6,624.16000		6.62416		6,637.61000	6.63761	6,624.160		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	80.95000		0.08095		94.60000	0.09460	80.950		0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.92905		109.92905		109.91540	109.91540			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	60.95000		0.06095		74.60000	0.07460	60.950		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	70.95000		0.07095		84.60000	0.08460	70.950		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.37246		109.37246		109.35702	109.35702			13,343,440.12	122	0.00
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	9,617.54000		9.61754		9,632.98000	9.63298	9,617.540		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	9,627.54000		9.62754		9,642.98000	9.64298	9,627.540		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	9,637.54000		9.63754		9,652.98000	9.65298	9,637.540		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.92964		110.92964		110.91390	110.91390			13,533,416.08	122	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	939.64000		0.93964		923.90000	0.92390	939.640		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	929.64000		0.92964		913.90000	0.91390	929.640		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.00	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	919.64000	0.91964	903.90000	0.90390	919.640		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			403.72800	403.72800	403.01800	403.01800			0.00	0	0.00
AL37	On 07/11/2013	Index Future			409.42200	409.42200	408.70300	408.70300			0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.91600	414.91600	414.18600	414.18600			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			477.54600	477.54600	477.22400	477.22400			4,775,460.00	1	0.00
AL7T	On 07/11/2013	Index Future			484.28100	484.28100	483.95500	483.95500			4,842,810.00	1	1.00
AL7T	On 06/02/2014	Index Future			490.77900	490.77900	490.44800	490.44800			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			428.87400	428.87400	428.77200	428.77200			870,614,220.00	203	500.00
ALBI	On 07/11/2013	Index Future			434.92300	434.92300	434.82000	434.82000			882,893,690.00	203	336.00
ALBI	On 06/02/2014	Index Future			440.75800	440.75800	440.65400	440.65400			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.99200	8.99200	9.09230	9.09230		11.84	0.00	76	6,675.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	61.71530	0.06172	89.22520	0.08923	61.715	12.40	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	369.71530	0.36972	296.92520	0.29693	369.715	12.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	3.53790	0.00354	5.03850	0.00504	3.538	16.50	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,311.53790	1.31154	1,212.73850	1.21274	1,311.538	16.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	210.77430	0.21077	275.46970	0.27547	210.774	11.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	80.02980	0.08003	53.72690	0.05373	80.030	11.56	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	216.45460	0.21645	282.11830	0.28212	216.455	11.69	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	114.45460	0.11445	79.81830	0.07982	114.455	11.69	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	118.77430	0.11877	83.16970	0.08317	118.774	11.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	205.19390	0.20519	268.91470	0.26891	205.194	11.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	123.19390	0.12319	86.61470	0.08661	123.194	11.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	511.40210	0.51140	607.62480	0.60762	511.402	11.62	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	19.40210	0.01940	15.32480	0.01532	19.402	11.62	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	272.02980	0.27203	346.02690	0.34603	272.030	11.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	787.84540	0.78785	878.18630	0.87819	787.845	11.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	35.64540	0.03565	24.18630	0.02419	35.645	11.64	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	542.31410	0.54231	623.05580	0.62306	542.314	11.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	90.11410	0.09011	69.05580	0.06906	90.114	11.61	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	178.81340	0.17881	217.42870	0.21743	178.813	12.52	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	426.61340	0.42661	363.42870	0.36343	426.613	12.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	105.74210	0.10574	131.42990	0.13143	105.742	13.12	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	653.54210	0.65354	577.42990	0.57743	653.542	13.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	32.00860	0.03201	40.08330	0.04008	32.009	14.72	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,279.80860	1.27981	1,186.08330	1.18608	1,279.809	14.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	20.51520	0.02052	25.99300	0.02599	20.515	15.53	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,568.31520	1.56832	1,471.99300	1.47199	1,568.315	15.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	135.66170	0.13566	166.64330	0.16664	135.662	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	543.46170	0.54346	472.64330	0.47264	543.462	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	133.31750	0.13332	163.86060	0.16386	133.318	12.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	551.11750	0.55112	479.86060	0.47986	551.118	12.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.05220	9.05220	9.15400	9.15400		12.00	0.00	40	10,044.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	131.01160	0.13101	161.12100	0.16112	131.012	12.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	558.81160	0.55881	487.12100	0.48712	558.812	12.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	610.46260	0.61046	542.49510	0.54250	610.463	12.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	225.59710	0.22560	262.43670	0.26244	225.597	12.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	595.99710	0.59600	528.73670	0.52874	595.997	12.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	222.81450	0.22281	259.29640	0.25930	222.815	12.84	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	603.21450		0.60321		535.59640	0.53560	603.214	12.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.11960		9.11960		9.22370	9.22370		12.11	0.00	0	2,890.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	220.06260		0.22006		256.19510	0.25620	220.063	12.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	207.53620		0.20754		235.85840	0.23586	207.536	13.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	930.93620		0.93094		852.95840	0.85296	930.936	13.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	211.56590		0.21157		240.42540	0.24043	211.566	13.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	914.96590		0.91497		837.52540	0.83753	914.966	13.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	209.54050		0.20954		238.12860	0.23813	209.540	13.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	922.94050		0.92294		845.22860	0.84523	922.941	13.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.18660		9.18660		9.29290	9.29290		12.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	97.81540		0.09782		93.19370	0.09319	97.815	14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.60780		9.60780		9.70350	9.70350		13.49	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,447.49720		2.44750		2,536.84080	2.53684	2,447.497	14.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	89.69720		0.08970		83.34080	0.08334	89.697	14.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,401.47980		2.40148		2,491.65830	2.49166	2,401.480	14.25	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	93.67980		0.09368		88.15830	0.08816	93.680	14.25	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,355.61540		2.35562		2,446.69370	2.44669	2,355.615	14.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.51220		9.51220		9.56650	9.56650		13.42	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	472.44650		0.47245		520.54090	0.52054	472.447	13.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	50.24650		0.05025		44.04090	0.04404	50.246	13.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	464.44070		0.46444		512.33280	0.51233	464.441	13.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	52.24070		0.05224		45.83280	0.04583	52.241	13.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	456.49580		0.45650		504.18090	0.50418	456.496	13.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	54.29580		0.05430		47.68090	0.04768	54.296	13.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	194.42170		0.19442		218.10580	0.21811	194.422	14.01	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	543.42170		0.54342		511.50580	0.51151	543.422	14.01	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.61100		9.61100		9.66660	9.66660		13.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	199.89430		0.19989		224.00670	0.22401	199.894	13.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	528.89430		0.52889		497.40670	0.49741	528.894	13.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	197.13930		0.19714		221.03690	0.22104	197.139	13.98	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	536.13930		0.53614		504.43690	0.50444	536.139	13.98	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			16.72260		16.72260		-16.37880	-16.37880			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			330.98890		330.98890		361.42540	361.42540			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			400.06680		400.06680		412.93180	412.93180			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			112.64900		112.64900		146.92090	146.92090			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			72.21180		72.21180		84.27840	84.27840			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			8.97180		8.97180		17.97070	17.97070			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			66.96100		66.96100		80.31260	80.31260			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			21.58690		21.58690		29.64720	29.64720			0.00	0	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.47720		10.47720		10.53320	10.53320		13.84	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	669.78610		0.66979		722.17670	0.72218	669.786	13.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	32.58610		0.03259		28.97670	0.02898	32.586	13.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	660.90930		0.66091		713.34550	0.71335	660.909	13.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	33.70930		0.03371		30.14550	0.03015	33.709	13.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	652.06580	0.65207			704.55140	0.70455	652.066	13.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	34.86580	0.03487			31.35140	0.03135	34.866	13.92	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.61860	10.61860			10.67610	10.67610		14.40	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	308.25690	0.30826			346.87510	0.34688	308.257	14.88	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	499.65690	0.49966			480.77510	0.48078	499.657	14.88	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	315.24590	0.31525			354.18670	0.35419	315.246	14.84	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	486.64590	0.48665			468.08670	0.46809	486.646	14.84	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	311.73280	0.31173			350.51230	0.35051	311.733	14.86	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	493.13280	0.49313			474.41230	0.47441	493.133	14.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.59120	1.59120			1.60120	1.60120		13.35	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,048.50680	0.10485			1,142.94810	0.11429	1,048.507	13.25	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	36.50680	0.00365			30.94810	0.00309	36.507	13.25	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	959.30090	0.09593			1,052.02340	0.10520	959.301	13.18	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	47.30090	0.00473			40.02340	0.00400	47.301	13.18	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	873.71170	0.08737			964.28940	0.09643	873.712	13.20	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	61.71170	0.00617			52.28940	0.00523	61.712	13.20	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	326.43340	0.03264			366.27350	0.03663	326.433	14.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	1,011.43340	0.10114			950.27350	0.09503	1,011.433	14.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.60150	1.60150			1.61160	1.61160		13.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	381.37440	0.03814			426.11040	0.04261	381.374	14.65	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	866.37440	0.08664			810.11040	0.08101	866.374	14.65	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	352.84390	0.03528			395.08140	0.03951	352.844	14.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	937.84390	0.09378			879.08140	0.08791	937.844	14.81	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.96709	110.96709			110.95141	110.95141		0.00	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	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,022.91000	4.02291			4,038.59000	4.03859	4,022.910	0.00	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	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,032.91000	4.03291			4,048.59000	4.04859	4,032.910	0.00	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	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,042.91000	4.04291			4,058.59000	4.05859	4,042.910	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,142.41000	1.14241			1,126.46000	1.12646	1,142.410	0.00	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	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.15241	111.15241			111.13646	111.13646		0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,162.41000	1.16241			1,146.46000	1.14646	1,162.410	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000			0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,152.41000	1.15241			1,136.46000	1.13646	1,152.410	0.00	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	0.00	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			9.36945	86.13229			9.35292	86.26134			541,944,368.68	6,292	0.00
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	2,959.91000	2.95991			2,830.86000	2.83086	2,959.910		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,080.96000	75.08096			75,210.01000	75.21001	75,080.960		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			9.48732	83.56582			9.47020	83.69679			525,796,139.44	6,292	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,198.42000	8.19842			8,067.45000	8.06745	8,198.420		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.50	Put	8,110.14000		8.11014		7,979.17000	7.97917	8,110.140		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	8,021.99000		8.02199		7,891.02000	7.89102	8,021.990		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	449.02000		0.44902		316.13000	0.31613	449.020		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.59966		84.68715		9.58195	84.82004			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	373.49000		0.37349		240.60000	0.24060	373.490		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	298.07000		0.29807		165.18000	0.16518	298.070		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			428.37300		428.37300		428.18000	428.18000			0.00	0	276.00
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	176,170.00000		17.61700		178,100.00000	17.81000	176,170.000		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	176,270.00000		17.62700		178,200.00000	17.82000	176,270.000		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	176,370.00000		17.63700		178,300.00000	17.83000	176,370.000		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	115,950.00000		11.59500		117,900.00000	11.79000	115,950.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.41500		434.41500		434.22000	434.22000			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	115,750.00000		11.57500		117,700.00000	11.77000	115,750.000		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	115,850.00000		11.58500		117,800.00000	11.78000	115,850.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	2,330.00000		0.23300		360.00000	0.03600	2,330.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			440.24300		440.24300		440.04600	440.04600			0.00	0	160.00
GOVI	On 06/02/2014	GOVI	439.99	Call	2,530.00000		0.25300		560.00000	0.05600	2,530.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	2,430.00000		0.24300		460.00000	0.04600	2,430.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	42,040.00000		4.20400		40,040.00000	4.00400	42,040.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	41,940.00000		4.19400		39,940.00000	3.99400	41,940.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			446.20400		446.20400		446.00400	446.00400			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	42,140.00000		4.21400		40,140.00000	4.01400	42,140.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			197.74900		197.74900		197.39400	197.39400			1,411,927,860.00	714	327.00
IGOV	On 07/11/2013	Index Future			200.56500		200.56500		200.20500	200.20500			1,109,124,450.00	553	583.00
IGOV	On 06/02/2014	Index Future			203.28000		203.28000		202.91500	202.91500			327,280,800.00	161	161.00
ILBI	On 01/08/2013	Index Future			534.48900		534.48900		534.82800	534.82800			0.00	0	186.00
ILBI	On 07/11/2013	Index Future			542.16400		542.16400		542.50700	542.50700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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 21/08/2013	Jibar Tradeable Future		5.16000	94.84000		5.17000	94.83000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future		5.19000	94.81000		5.22000	94.78000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future		5.22000	94.78000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future		5.31000	94.69000		5.36000	94.64000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future		5.35000	94.65000		5.41000	94.59000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future		5.42000	94.58000		5.49000	94.51000			0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future		5.55000	94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.61000	94.39000		5.69000	94.31000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.87000	94.13000		5.96000	94.04000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.14000	93.86000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.40000	93.60000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.64000	93.36000		6.71000	93.29000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.87000	93.13000		6.93000	93.07000			0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry		7.75080	7.75080		7.75000	7.75000		12.95	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Call	51.51230	0.05151	0.00000	0.00000	51.512	13.07	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Put	60.71230	0.06071	0.00000	0.00000	60.712	13.07	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Call	80.21650	0.08022	0.00000	0.00000	80.216	13.47	38,555,000.00	5,000	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Put	39.41650	0.03942	0.00000	0.00000	39.417	13.47	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Call	61.53820	0.06154	0.00000	0.00000	61.538	13.08	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Put	50.73820	0.05074	0.00000	0.00000	50.738	13.08	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Call	55.85330	0.05585	0.00000	0.00000	55.853	12.95	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Put	55.05330	0.05505	0.00000	0.00000	55.053	12.95	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future		7.78780	7.78780		7.83980	7.83980		9.24	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	238.55550	0.23856	280.99580	0.28100	238.555	9.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	40.75550	0.04076	31.19580	0.03120	40.756	9.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	230.93670	0.23094	272.94530	0.27295	230.937	9.58	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	43.13670	0.04314	33.14530	0.03315	43.137	9.58	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	223.42590	0.22343	264.99010	0.26499	223.426	9.56	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	45.62590	0.04563	35.19010	0.03519	45.626	9.56	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	115.85230	0.11585	132.73430	0.13273	115.852	11.88	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	415.75230	0.41575	379.13430	0.37913	415.752	11.88	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future		7.84010	7.84010		7.89360	7.89360		10.98	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	113.48650	0.11349	130.11200	0.13011	113.486	11.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	423.38650	0.42339	386.51200	0.38651	423.387	11.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	111.16890	0.11117	127.54150	0.12754	111.169	11.94	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	431.06890	0.43107	393.94150	0.39394	431.069	11.94	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future		10.29860	10.29860	0.09707	10.19180	10.19180		15.08	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	4,017.27920	0.40173	0.09707	3,313.18560	0.33132	4,017.279	16.12	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	1,431.27920	0.14313	0.09707	1,795.18560	0.17952	1,431.279	16.12	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	3,947.02240	0.39470	0.09707	3,248.56700	0.32486	3,947.022	16.08	0	0.00

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	10.05	Put	1,461.02240		0.14610	0.09707	1,830.56700	0.18306	1,461.022	16.08	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	3,877.27450		0.38773	0.09707	3,184.52970	0.31845	3,877.275	16.04	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	1,491.27450		0.14913	0.09707	1,866.52970	0.18665	1,491.275	16.04	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.66775		103.89042		7.67568	103.83717			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	2,579.40000		2.57940		2,632.65000	2.63265	2,579.400		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	2,510.03000		2.51003		2,563.28000	2.56328	2,510.030		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	2,440.72000		2.44072		2,493.97000	2.49397	2,440.720		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,656.71000		8.65671		8,710.67000	8.71067	8,656.710		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.76608		101.44001		7.77434	101.38605			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	8,802.12000		8.80212		8,856.08000	8.85608	8,802.120		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,729.39000		8.72939		8,783.35000	8.78335	8,729.390		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	64.46000		0.06446		118.89000	0.11889	64.460		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.82000		0.00082		55.25000	0.05525	0.820		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.86013		102.80107		7.86869	102.74664			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	128.14000		0.12814		182.57000	0.18257	128.140		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.04394		119.82215		6.08289	119.73898		3.06	0.00	0	21,590.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,366.52000		90.36652		90,283.35000	90.28335	90,366.520	3.20	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	3.20	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.17061		114.70578		6.21597	114.62152		3.01	0.00	0	212.00
R157	On 07/11/2013	Bond Future	5.59	Call	314.13000		0.31413		298.10000	0.29810	314.130	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,400.17000		1.40017		1,468.40000	1.46840	1,400.170	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	319.54000		0.31954		303.26000	0.30326	319.540	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,386.76000		1.38676		1,454.74000	1.45474	1,386.760	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	325.02000		0.32502		308.48000	0.30848	325.020	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,373.42000		1.37342		1,441.14000	1.44114	1,373.420	2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,493.75000		1.49375		1,563.28000	1.56328	1,493.750	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	433.78000		0.43378		418.56000	0.41856	433.780	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,515.51000		1.51551		1,585.42000	1.58542	1,515.510	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	439.07000		0.43907		423.66000	0.42366	439.070	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,504.60000		1.50460		1,574.32000	1.57432	1,504.600	2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.31216		116.24502		6.36544	116.15989		2.60	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	444.41000		0.44441		428.81000	0.42881	444.410	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	305.11000		0.30511		286.89000	0.28689	305.110	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,035.44000		2.03544		2,103.48000	2.10348	2,035.440	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	298.98000		0.29898		281.05000	0.28105	298.980	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,056.83000		2.05683		2,125.16000	2.12516	2,056.830	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	302.03000		0.30203		283.96000	0.28396	302.030	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,046.12000		2.04612		2,114.31000	2.11431	2,046.120	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.48173		111.00971		6.54587	110.92345		2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	0.00000		0.00000		35.99000	0.03599	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.70292		112.53246		6.78296	112.44503			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	62.36000		0.06236		0.00000	0.00000	62.360		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	0.00000		0.00000		25.07000	0.02507	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	40.52000		0.04052		0.00000	0.00000	40.520		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	0.00000		0.00000		46.91000	0.04691	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
R157	On 07/08/2014	Bond Future	6.75	Call	51.44000		0.05144		0.00000	0.00000	51.440		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			7.98758		121.71999		7.99043	121.69358		14.28	10,954,799.10	90	56,912.00
R186	On 01/08/2013	Bond Future	7.00	Call	0.07000		0.00007		0.17000	0.00017	0.070	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,660.67000		9.66067		9,687.18000	9.68718	9,660.670	13.93	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	1.27000		0.00127		2.40000	0.00240	1.270	14.00	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,620.60000		7.62060		7,648.14000	7.64814	7,620.600	14.00	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	2.44000		0.00244		4.29000	0.00429	2.440	14.02	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,747.12000		11.74712		11,773.54000	11.77354	11,747.120	13.93	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	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.93	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,964.27000		14.96427		14,990.68000	14.99068	14,964.270	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.93	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	12,275.96000		12.27596		12,302.37000	12.30237	12,275.960	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.00000		0.00000		0.01000	0.00001	0.000	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	969.61000		0.96961		1,048.29000	1.04829	969.610	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,211.24000		7.21124		7,186.61000	7.18661	7,211.240	14.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	1.96000		0.00196		3.74000	0.00374	1.960	14.73	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	9.00	Call	8,890.18000		8.89018		8,864.04000	8.86404	8,890.180	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.18000		0.00018		0.45000	0.00045	0.180	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,447.58000		112.44758		112,421.17000	112.42117	112,447.580	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,118.39000		7.11839		7,146.65000	7.14665	7,118.390	14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	37.69000		0.03769		51.38000	0.05138	37.690	14.10	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,677.55000		4.67755		4,717.65000	4.71765	4,677.550	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	380.45000		0.38045		426.77000	0.42677	380.450	14.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,136.52000		2.13652		2,209.25000	2.20925	2,136.520	14.21	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,084.63000		1.08463		1,136.90000	1.13690	1,084.630	14.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,007.78000		9.00778		9,037.87000	9.03787	9,007.780	14.85	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,092.29000		1.09229		1,148.99000	1.14899	1,092.290	14.85	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,169.19000		4.16919		4,228.24000	4.22824	4,169.190	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,469.93000		3.46993		3,555.59000	3.55559	3,469.930	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,609.11000		4.60911		4,666.41000	4.66641	4,609.110	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,105.71000		3.10571		3,189.62000	3.18962	3,105.710	14.45	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,418.55000		7.41855		7,459.32000	7.45932	7,418.550	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,584.43000		1.58443		1,651.81000	1.65181	1,584.430	14.72	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,445.12000		3.44512		3,506.03000	3.50603	3,445.120	14.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,194.53000		4.19453		4,282.05000	4.28205	4,194.530	14.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,074.63000		4.07463		4,133.99000	4.13399	4,074.630	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,555.11000		3.55511		3,641.08000	3.64108	3,555.110	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,121.90000		4.12190		4,181.11000	4.18111	4,121.900	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,512.46000		3.51246		3,598.28000	3.59828	3,512.460	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.08243		123.43669		8.08537	123.41008		14.31	0.00	0	1,168.00
R186	On 07/11/2013	Bond Future	6.50	Call	242.45000		0.24245		263.73000	0.26373	242.450	14.01	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,851.25000		15.85125		15,899.14000	15.89914	15,851.250	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	424.79000		0.42479		454.77000	0.45477	424.790	14.01	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,387.18000		13.38718		13,443.77000	13.44377	13,387.180	14.01	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,249.40000		7.24940		7,352.94000	7.35294	7,249.400	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,472.83000		3.47283		3,549.70000	3.54970	3,472.830	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,191.65000		7.19165		7,295.26000	7.29526	7,191.650	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.17097		119.80284		8.17399	119.77610		14.50	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,403.87000		3.40387		3,480.25000	3.48025	3,403.870	14.36	0.00	0	0.00

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	7.74	Put	7,307.80000		7.30780		7,410.92000	7.41092	7,307.800	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,438.07000		3.43807		3,514.87000	3.51487	3,438.070	14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,321.50000		2.32150		2,322.85000	2.32285	2,321.500	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,022.38000		13.02238		13,050.83000	13.05083	13,022.380	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,343.94000		2.34394		2,345.27000	2.34527	2,343.940	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,947.19000		12.94719		12,975.62000	12.97562	12,947.190	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.26301		121.42489		8.26614	121.39779		14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,299.20000		2.29920		2,300.58000	2.30058	2,299.200	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,097.82000		13.09782		13,126.30000	13.12630	13,097.820	13.98	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	559.51000		0.55951		587.02000	0.58702	559.510		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	474.33000		0.47433		501.84000	0.50184	474.330		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	389.23000		0.38923		416.74000	0.41674	389.230		0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.35587		117.79942		8.35912	117.77191			0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			278.37573		278.37573		278.35563	278.35563			570,391,870.77	2,049	497.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	16,614.27000		16.61427		16,634.37000	16.63437	16,614.270		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	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	16,624.27000		16.62427		16,644.37000	16.64437	16,624.270		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	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	16,634.27000		16.63427		16,654.37000	16.65437	16,634.270		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	2,329.17000		2.32917		2,308.99000	2.30899	2,329.170		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	0.00
R197	On 07/11/2013	Bond Future			282.33917		282.33917		282.31899	282.31899			578,512,959.33	2,049	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,349.17000		2.34917		2,328.99000	2.32899	2,349.170		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	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	2,339.17000		2.33917		2,318.99000	2.31899	2,339.170		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	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.38214		105.49344		5.39831	105.47162		1.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,247.76000		68.24776		68,225.94000	68.22594	68,247.760	2.07	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	2.07	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.40326		106.98133		5.42352	106.95925		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	139.48000		0.13948		140.96000	0.14096	139.480	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	810.93000		0.81093		834.49000	0.83449	810.930	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	142.16000		0.14216		143.62000	0.14362	142.160	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	802.61000		0.80261		826.15000	0.82615	802.610	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	144.88000		0.14488		146.32000	0.14632	144.880	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	794.33000		0.79433		817.85000	0.81785	794.330	1.67	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	479.57000		0.47957		504.85000	0.50485	479.570	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	353.82000		0.35382		357.08000	0.35708	353.820	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	488.91000		0.48891		514.31000	0.51431	488.910	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	357.62000		0.35762		360.83000	0.36083	357.620	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	484.22000		0.48422		509.57000	0.50957	484.220	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.39930		104.00835		5.42544	103.98621		1.38	0.00	0	0.00

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	5.26	Call	361.46000		0.36146		364.60000	0.36460	361.460	1.37	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	241.43000		0.24143		234.17000	0.23417	241.430	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	613.93000		0.61393		629.08000	0.62908	613.930	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	237.18000		0.23718		230.01000	0.23001	237.180	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	621.80000		0.62180		637.04000	0.63704	621.800	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	239.30000		0.23930		232.08000	0.23208	239.300	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	617.86000		0.61786		633.05000	0.63305	617.860	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.37662		105.41657		5.41385	105.39416		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			5.22614		102.45331		5.28910	102.43059			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	30.26000		0.03026		7.54000	0.00754	30.260		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	23.05000		0.02305		0.33000	0.00033	23.050		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	26.66000		0.02666		3.94000	0.00394	26.660		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			211.68560		211.68560		210.05660	210.05660			4,276,472,491.20	20,202	23,654.00
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	11,304.40000		11.30440		12,933.40000	12.93340	11,304.400		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	11,314.40000		11.31440		12,943.40000	12.94340	11,314.400		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	11,324.40000		11.32440		12,953.40000	12.95340	11,324.400		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	5,689.50000		5.68950		4,037.39000	4.03739	5,689.500		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			214.69950		214.69950		213.04739	213.04739			4,337,359,299.00	20,202	20,366.00
R202	On 07/11/2013	Bond Future	208.99	Call	5,709.50000		5.70950		4,057.39000	4.05739	5,709.500		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	5,699.50000		5.69950		4,047.39000	4.04739	5,699.500		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			6.73909		108.56141		6.78790	108.38326		5.56	0.00	0	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,348.21000		95.34821		95,170.06000	95.17006	95,348.210	5.76	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	5.76	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.85908		105.93314		6.91192	105.75253		5.54	0.00	0	3,131.00
R203	On 07/11/2013	Bond Future	5.71	Call	149.82000		0.14982		153.36000	0.15336	149.820	5.41	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,173.88000		4.17388		4,358.03000	4.35803	4,173.880	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	278.20000		0.27820		282.98000	0.28298	278.200	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,304.49000		3.30449		3,489.88000	3.48988	3,304.490	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	284.04000		0.28404		288.83000	0.28883	284.040	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,274.90000		3.27490		3,460.30000	3.46030	3,274.900	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	290.12000		0.29012		294.92000	0.29492	290.120	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,245.57000		3.24557		3,430.98000	3.43098	3,245.570	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,703.62000		103.70362		103,523.01000	103.52301	103,703.620	5.73	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	5.73	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.98047		107.35459		7.03759	107.17180		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	618.78000		0.61878		608.23000	0.60823	618.780	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,288.59000		3.28859		3,460.83000	3.46083	3,288.590	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	459.11000		0.45911		453.69000	0.45369	459.110	5.05	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,825.75000		3.82575		4,003.12000	4.00312	3,825.750	5.05	0.00	0	0.00

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	6.14	Call	601.99000		0.60199		592.00000	0.59200	601.990	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,337.93000		3.33793		3,510.73000	3.51073	3,337.930	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	610.34000		0.61034		600.07000	0.60007	610.340	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,313.21000		3.31321		3,485.73000	3.48573	3,313.210	5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.10894		104.64691		7.17098	104.46168		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	534.97000		0.53497		500.43000	0.50043	534.970	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,665.81000		4.66581		4,816.50000	4.81650	4,665.810	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,428.98000		2.42898		2,326.47000	2.32647	2,428.980	5.32	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,563.49000		1.56349		1,646.21000	1.64621	1,563.490	5.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	523.06000		0.52306		489.14000	0.48914	523.060	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,716.66000		4.71666		4,867.97000	4.86797	4,716.660	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	528.99000		0.52899		494.76000	0.49476	528.990	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,691.21000		4.69121		4,842.21000	4.84221	4,691.210	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.24846		106.08237		7.31623	105.89459		0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	142.85000		0.14285		0.00000	0.00000	142.850	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	0.00000		0.00000		44.93000	0.04493	0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	170.53000		0.17053		0.00000	0.00000	170.530	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	0.00000		0.00000		17.25000	0.01725	0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	115.15000		0.11515		0.00000	0.00000	115.150	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	0.00000		0.00000		72.63000	0.07263	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			6.96339		105.57457		7.02193	105.30893		7.58	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,691.07000		96.69107		96,425.43000	96.42543	96,691.070	7.85	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	7.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.07028		107.06360		7.13262	106.79428		7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	484.02000		0.48402		514.79000	0.51479	484.020	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,928.39000		3.92839		4,228.48000	4.22848	3,928.390	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	493.43000		0.49343		524.12000	0.52412	493.430	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,892.78000		3.89278		4,192.79000	4.19279	3,892.780	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	502.97000		0.50297		533.58000	0.53358	502.970	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,857.32000		3.85732		4,157.25000	4.15725	3,857.320	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,525.43000		1.52543		1,520.03000	1.52003	1,525.430	7.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,830.07000		1.83007		2,093.99000	2.09399	1,830.070	7.26	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.17322		104.46957		7.23943	104.19689		7.41	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,000.72000		1.00072		1,039.54000	1.03954	1,000.720	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,251.28000		4.25128		4,562.78000	4.56278	4,251.280	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,013.06000		1.01306		1,051.67000	1.05167	1,013.060	7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,220.79000		4.22079		4,532.08000	4.53208	4,220.790	7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	988.49000		0.98849		1,027.51000	1.02751	988.490	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,281.90000		4.28190		4,593.60000	4.59360	4,281.900	7.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.28577		105.88404		7.35636	105.60771		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	989.77000		0.98977		926.29000	0.92629	989.770	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,978.05000		5.97805		6,190.90000	6.19090	5,978.050	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	999.33000		0.99933		935.36000	0.93536	999.330	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,946.07000		5.94607		6,158.43000	6.15843	5,946.070	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	980.29000		0.98029		917.28000	0.91728	980.290	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,010.12000		6.01012		6,223.44000	6.22344	6,010.120	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.40470		103.30513		7.48017	103.02499		0.00	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	168.26000		0.16826		0.00000	0.00000	168.260	0.00	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	0.00000		0.00000		111.88000	0.11188	0.000	0.00	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	205.36000		0.20536		0.00000	0.00000	205.360	0.00	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	0.00000		0.00000		74.78000	0.07478	0.000	0.00	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	131.15000		0.13115		0.00000	0.00000	131.150	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	7.44	Put	0.00000	0.00000	0.00000	148.99000	0.14899	0.000			0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	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	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	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	100.00000				0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.38414	101.32857		5.42831	101.30918			0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,330.46000	30.33046	30,311.07000	30.31107	30,330.460	0.73		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		0.73	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.50718	102.75772		5.61714	102.73811			0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	15.19000	0.01519	15.12000	0.01512	15.190	0.37		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	232.87000	0.23287	252.41000	0.25241	232.870	0.37		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	15.45000	0.01545	15.37000	0.01537	15.450	0.37		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	231.33000	0.23133	250.86000	0.25086	231.330	0.37		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	15.71000	0.01571	15.62000	0.01562	15.710	0.37		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	229.80000	0.22980	249.32000	0.24932	229.800	0.37		0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.24315	100.46143		7.27136	100.31834			9.37	0.00	0	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,890.24000	92.89024	92,747.15000	92.74715	92,890.240	9.74		9.74	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	9.74		9.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.34625	101.87833		7.37599	101.73330			9.14	0.00	0	1,905.00
R207	On 07/11/2013	Bond Future	6.69	Call	776.62000	0.77662	749.87000	0.74987	776.620	8.99		8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,043.63000	4.04363	4,161.91000	4.16191	4,043.630	8.99		8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	789.73000	0.78973	762.57000	0.76257	789.730	8.99		8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,005.98000	4.00598	4,123.85000	4.12385	4,005.980	8.99		8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	802.99000	0.80299	775.43000	0.77543	802.990	8.99		8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,968.52000	3.96852	4,085.99000	4.08599	3,968.520	8.99		8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.44623	99.60588		7.47751	99.45912			9.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,188.91000	1.18891	1,139.04000	1.13904	1,188.910	8.95		8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,966.40000	4.96640	5,063.29000	5.06329	4,966.400	8.95		8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,161.13000	1.16113	1,112.06000	1.11206	1,161.130	8.95		8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,036.98000	5.03698	5,134.67000	5.13467	5,036.980	8.95		8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,174.96000	1.17496	1,125.49000	1.12549	1,174.960	8.95		8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,001.61000	5.00161	5,098.90000	5.09890	5,001.610	8.95		8.95	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.55653	100.95451		7.58955	100.80575			9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,037.27000	1.03727	1,007.25000	1.00725	1,037.270	8.86		8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,343.59000	7.34359	7,462.33000	7.46233	7,343.590	8.86		8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,017.08000	1.01708	987.54000	0.98754	1,017.080	8.86		8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,420.70000	7.42070	7,539.92000	7.53992	7,420.700	8.86		8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,027.14000	1.02714	997.36000	0.99736	1,027.140	8.86		8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,382.10000	7.38210	7,501.08000	7.50108	7,382.100	8.86		8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.67196	98.69900		7.70688	98.54824				0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	164.22000	0.16422	13.46000	0.01346	164.220				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	77.92000	0.07792	0.00000	0.00000	77.920				0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	0.00000	0.00000	72.84000	0.07284	0.000				0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	121.08000	0.12108	0.00000	0.00000	121.080				0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	0.00000	0.00000	29.68000	0.02968	0.000				0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	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/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		7.39291	98.64187		7.41097	98.54021		9.99	0.00	0	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,597.40000	89.59740	89,495.74000	89.49574	89,597.400	10.35	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	10.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future		7.49193	96.63724		7.51085	96.53421		10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	758.37000	0.75837	786.77000	0.78677	758.370	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,679.14000	4.67914	4,810.57000	4.81057	4,679.140	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	771.85000	0.77185	800.29000	0.80029	771.850	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,635.39000	4.63539	4,766.86000	4.76686	4,635.390	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	785.50000	0.78550	813.98000	0.81398	785.500	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,591.86000	4.59186	4,723.37000	4.72337	4,591.860	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,192.37000	2.19237	2,206.25000	2.20625	2,192.370	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,148.40000	2.14840	2,265.31000	2.26531	2,148.400	10.45	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,759.58000	5.75958	5,901.29000	5.90129	5,759.580	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.58570	97.93396	7.60545	97.82976		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,178.29000	1.17829	1,215.83000	1.21583	1,178.290	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,718.31000	5.71831	5,860.05000	5.86005	5,718.310	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,193.06000	1.19306	1,230.63000	1.23063	1,193.060	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,677.21000	5.67721	5,818.98000	5.81898	5,677.210	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,163.65000	1.16365	1,201.16000	1.20116	1,163.650	9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,015.33000	1.01533	997.10000	0.99710	1,015.330	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,473.62000	8.47362	8,560.98000	8.56098	8,473.620	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.68346	95.86336	7.70414	95.75777		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,026.02000	1.02602	1,007.62000	1.00762	1,026.020	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,428.30000	8.42830	8,515.49000	8.51549	8,428.300	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,036.80000	1.03680	1,018.24000	1.01824	1,036.800	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,383.09000	8.38309	8,470.12000	8.47012	8,383.090	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	28.90000	0.02890	0.00000	0.00000	28.900	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	0.00000	0.00000	78.08000	0.07808	0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.78415	97.17830	7.80582	97.07132		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	78.27000	0.07827	0.00000	0.00000	78.270	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	0.00000	0.00000	28.71000	0.02871	0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	127.60000	0.12760	20.62000	0.02062	127.600	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		8.77734	77.49200		8.76002	77.62811		20.79	0.00	0	18,823.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,542.89000	67.54289	67,679.00000	67.67900	67,542.890	21.41	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	21.41	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	2.97000	0.00297	6.15000	0.00615	2.970	20.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	6,509.93000	6.50993	6,377.00000	6.37700	6,509.930	20.49	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future		8.86764	75.44064		8.84978	75.57866		22.13	0.00	0	319.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,323.87000	7.32387	7,457.12000	7.45712	7,323.870	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,310.26000	1.31026	1,305.49000	1.30549	1,310.260	22.71	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,384.56000	3.38456	3,489.46000	3.48946	3,384.560	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,831.43000	3.83143	3,798.31000	3.79831	3,831.430	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,179.86000	5.17986	5,300.68000	5.30068	5,179.860	22.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.25	Put	2,318.12000		2.31812	2,300.92000	2.30092	2,318.120		22.44	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,865.90000		5.86590	5,992.04000	5.99204	5,865.900		22.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,928.44000		1.92844	1,916.56000	1.91656	1,928.440		22.53	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,340.38000		6.34038	6,469.59000	6.46959	6,340.380		22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,699.89000		1.69989	1,691.08000	1.69108	1,699.890		22.59	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,830.38000		2.83038	2,927.37000	2.92737	2,830.380		22.09	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,539.79000		4.53979	4,498.76000	4.49876	4,539.790		22.09	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,311.90000		3.31190	3,415.85000	3.41585	3,311.900		22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,914.81000		3.91481	3,880.74000	3.88074	3,914.810		22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,348.13000		3.34813	3,452.55000	3.45255	3,348.130		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,872.96000		3.87296	3,839.36000	3.83936	3,872.960		22.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,559.04000		6.55904	6,549.46000	6.54946	6,559.040		21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,426.89000		3.42689	3,556.32000	3.55632	3,426.890		21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,659.89000		6.65989	6,649.22000	6.64922	6,659.890		21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,457.34000		3.45734	3,587.42000	3.58742	3,457.340		21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,609.21000		6.60921	6,599.19000	6.59919	6,609.210		21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.95156		76.45296	8.93315	76.59306			21.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,488.16000		3.48816	3,618.68000	3.61868	3,488.160		21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,379.88000		2.37988	2,430.24000	2.43024	2,379.880		21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,067.60000		12.06760	11,976.04000	11.97604	12,067.600		21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,338.36000		2.33836	2,388.12000	2.38812	2,338.360		21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,207.26000		12.20726	12,115.10000	12.11510	12,207.260		21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,359.06000		2.35906	2,409.12000	2.40912	2,359.060		21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,137.30000		12.13730	12,045.44000	12.04544	12,137.300		21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.03656		74.34316	9.01762	74.48508			21.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	531.80000		0.53180	387.90000	0.38790	531.800		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.12177		75.36289	9.10227	75.50679			0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	457.34000		0.45734	313.44000	0.31344	457.340		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	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	Put	606.38000		0.60638	462.48000	0.46248	606.380		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		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			159.17225		159.17225	159.34912	159.34912			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	13,817.75000		13.81775	13,640.88000	13.64088	13,817.750		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	13,827.75000		13.82775	13,650.88000	13.65088	13,827.750		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	13,837.75000		13.83775	13,660.88000	13.66088	13,837.750		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	494.16000		0.49416	314.51000	0.31451	494.160		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.51584		159.51584	159.69549	159.69549			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	474.16000		0.47416	294.51000	0.29451	474.160		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	484.16000		0.48416	304.51000	0.30451	484.160		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 31/03/2028		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013		Bond Future		128.39091	128.39091	128.39743	128.39743			0.00	0	522.00
R211	On 01/08/2013	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	129.99	Put	1,599.09000	1.59909	1,592.57000	1.59257	1,599.090			0.00	0	0.00
R211	On 01/08/2013	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	130.00	Put	1,609.09000	1.60909	1,602.57000	1.60257	1,609.090			0.00	0	0.00
R211	On 01/08/2013	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	130.01	Put	1,619.09000	1.61909	1,612.57000	1.61257	1,619.090			0.00	0	0.00
R211	On 07/11/2013	130.01	Call	208.96000	0.20896	215.60000	0.21560	208.960			0.00	0	0.00
R211	On 07/11/2013	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013		Bond Future		130.21896	130.21896	130.22560	130.22560			0.00	0	0.00
R211	On 07/11/2013	129.99	Call	228.96000	0.22896	235.60000	0.23560	228.960			0.00	0	0.00
R211	On 07/11/2013	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013	130.00	Call	218.96000	0.21896	225.60000	0.22560	218.960			0.00	0	0.00
R211	On 07/11/2013	130.00	Put	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			0.00	0	0.00
R212	On 01/08/2013		Bond Future		130.58583	130.58583	130.57757	130.57757			1,520,541,404.52	11,644	13,050.00
R212	On 01/08/2013	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 01/08/2013	137.99	Put	7,404.17000	7.40417	7,412.43000	7.41243	7,404.170			0.00	0	0.00
R212	On 01/08/2013	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 01/08/2013	138.00	Put	7,414.17000	7.41417	7,422.43000	7.42243	7,414.170			0.00	0	0.00
R212	On 01/08/2013	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 01/08/2013	138.01	Put	7,424.17000	7.42417	7,432.43000	7.43243	7,424.170			0.00	0	0.00
R212	On 07/11/2013	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	133.01	Put	564.92000	0.56492	573.20000	0.57320	564.920			0.00	0	0.00
R212	On 07/11/2013		Bond Future		132.44508	132.44508	132.43680	132.43680			1,542,190,511.52	11,644	10,791.00
R212	On 07/11/2013	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	132.99	Put	544.92000	0.54492	553.20000	0.55320	544.920			0.00	0	0.00
R212	On 07/11/2013	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	133.00	Put	554.92000	0.55492	563.20000	0.56320	554.920			0.00	0	0.00
R212	On 31/01/2022		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013		Bond Future		8.57261	88.86954	8.55540	89.00830		18.44	0.00	0	7,971.00
R213	On 01/08/2013	91.25	Call	78,254.52000	78.25452	78,393.28000	78.39328	78,254.520		19.09	0.00	0	0.00
R213	On 01/08/2013	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		19.09	0.00	0	0.00
R213	On 07/11/2013		Bond Future		8.66781	86.58615	8.65002	86.72699		19.64	0.00	0	289.00
R213	On 07/11/2013	8.59	Call	3,355.58000	3.35558	3,421.44000	3.42144	3,355.580		19.58	0.00	0	0.00
R213	On 07/11/2013	8.59	Put	3,974.09000	3.97409	3,899.11000	3.89911	3,974.090		19.58	0.00	0	0.00
R213	On 07/11/2013	8.60	Call	3,392.57000	3.39257	3,459.30000	3.45930	3,392.570		19.59	0.00	0	0.00
R213	On 07/11/2013	8.60	Put	3,931.22000	3.93122	3,857.11000	3.85711	3,931.220		19.59	0.00	0	0.00
R213	On 07/11/2013	8.61	Call	3,429.79000	3.42979	3,497.38000	3.49738	3,429.790		19.59	0.00	0	0.00
R213	On 07/11/2013	8.61	Put	3,888.70000	3.88870	3,815.45000	3.81545	3,888.700		19.59	0.00	0	0.00
R213	On 06/02/2014		Bond Future		8.75799	87.74792	8.73962	87.89084		19.33	0.00	0	0.00
R213	On 06/02/2014	8.31	Call	3,436.94000	3.43694	3,433.01000	3.43301	3,436.940		19.18	0.00	0	0.00
R213	On 06/02/2014	8.31	Put	7,024.52000	7.02452	6,877.67000	6.87767	7,024.520		19.18	0.00	0	0.00
R213	On 06/02/2014	8.29	Call	3,376.12000	3.37612	3,371.64000	3.37164	3,376.120		19.17	0.00	0	0.00
R213	On 06/02/2014	8.29	Put	7,128.95000	7.12895	6,981.55000	6.98155	7,128.950		19.17	0.00	0	0.00
R213	On 06/02/2014	8.30	Call	3,406.45000	3.40645	3,402.25000	3.40225	3,406.450		19.18	0.00	0	0.00
R213	On 06/02/2014	8.30	Put	7,076.60000	7.07660	6,929.48000	6.92948	7,076.600		19.18	0.00	0	0.00
R213	On 08/05/2014		Bond Future		8.84583	85.39754	8.82690	85.54238		19.24	0.00	0	0.00
R213	On 08/05/2014	7.66	Call	2,355.14000	2.35514	2,405.39000	2.40539	2,355.140		18.90	0.00	0	0.00
R213	On 08/05/2014	7.66	Put	12,170.49000	12.17049	12,075.90000	12.07590	12,170.490		18.90	0.00	0	0.00
R213	On 08/05/2014	7.64	Call	2,313.84000	2.31384	2,363.48000	2.36348	2,313.840		18.90	0.00	0	0.00
R213	On 08/05/2014	7.64	Put	12,308.47000	12.30847	12,213.27000	12.21327	12,308.470		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	7.65	Call	2,334.43000		2.33443	2,384.37000	2.38437	2,334.430	18.90	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Put	12,239.36000		12.23936	12,144.46000	12.14446	12,239.360	18.90	0.00	0	0.00	
R213	On 07/08/2014	Bond Future			8.93531		86.56893	8.91579	86.71576	0.00		0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Put	568.57000		0.56857	421.74000	0.42174	568.570		0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Put	720.50000		0.72050	573.67000	0.57367	720.500		0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Put	644.49000		0.64449	497.66000	0.49766	644.490		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			8.95245		77.85555	8.93518	77.99449		21.80	0.00	0	840.00	
R214	On 01/08/2013	Bond Future	84.31	Call	67,407.65000		67.40765	67,546.59000	67.54659	67,407.650	22.52	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	22.52	0.00	0	0.00	
R214	On 07/11/2013	Bond Future			9.04521		75.66946	9.02738	75.81043		23.27	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Call	677.53000		0.67753	682.09000	0.68209	677.530	22.85	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Put	11,701.16000		11.70116	11,564.75000	11.56475	11,701.160	22.85	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Call	689.68000		0.68968	694.38000	0.69438	689.680	22.85	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Put	11,614.36000		11.61436	11,478.09000	11.47809	11,614.360	22.85	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.79	Call	665.55000		0.66555	669.96000	0.66996	665.550	22.85	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.79	Put	11,788.33000		11.78833	11,651.77000	11.65177	11,788.330	22.85	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Put	5,671.35000		5.67135	5,532.55000	5.53255	5,671.350	22.91	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	8.99	Call	4,634.97000		4.63497	4,638.46000	4.63846	4,634.970	22.90	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	8.99	Put	5,758.74000		5.75874	5,619.23000	5.61923	5,758.740	22.90	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Call	4,670.36000		4.67036	4,674.20000	4.67420	4,670.360	22.90	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Put	5,714.57000		5.71457	5,575.41000	5.57541	5,714.570	22.90	0.00	0	0.00	
R214	On 06/02/2014	Bond Future			9.13293		76.68480	9.11454	76.82780		22.90	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Call	4,706.55000		4.70655	4,710.75000	4.71075	4,706.550	22.91	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			9.03772		100.73553	8.99044	101.22275		0.00	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	13,829.02000		13.82902	13,341.80000	13.34180	13,829.020	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	13,699.47000		13.69947	13,212.25000	13.21225	13,699.470	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	13,570.17000		13.57017	13,082.95000	13.08295	13,570.170	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	14,527.44000		14.52744	14,033.29000	14.03329	14,527.440	0.00	0.00	0	0.00	
R248	On 07/11/2013	Bond Future			9.13381		97.73532	9.08494	98.22947		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	14,785.84000		14.78584	14,291.69000	14.29169	14,785.840	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	14,656.51000		14.65651	14,162.36000	14.16236	14,656.510	0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.10	Put	1,248.69000		1.24869	747.70000	0.74770	1,248.690	0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.11	Put	1,147.61000		1.14761	646.62000	0.64662	1,147.610	0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future			9.22487		99.04677	9.17442	99.54776		0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.09	Put	1,349.96000		1.34996	848.97000	0.84897	1,349.960	0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RAIN	On 16/09/2013	Foreign Exchange Future			18,953.71000		18,953.71000		19,076.25000	19,076.25000			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	349.85640		0.03499		352.69220	0.03527	349.856	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	271.85640		0.02719		274.69220	0.02747	271.856	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	301.57050		0.03016		304.44840	0.03044	301.570	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	323.57050		0.03236		326.44840	0.03264	323.570	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	259.65110		0.02597		262.53750	0.02625	259.651	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	381.65110		0.03817		384.53750	0.03845	381.651	13.73	0.00	0	0.00

Total for Derivatives : **18,679,804,989.76** **233,023** **2 064 753.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.43784			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.77000		107.04377		6.77000	106.98569			0.00	0	500,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.57752			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.20000		107.99179		8.20000	107.92105			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.17429			0.00	0	10,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.30047			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.16749		8.00000	48.13670			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.06500		98.34329		9.06500	98.27223			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.12000		104.22554		7.12000	104.16612			0.00	0	7,700,000.00
AB07	On 07/03/2014	Spot Bond			6.54500		104.75589		6.54500	104.70090			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	99.81040			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.47500		108.11808		8.47500	108.04495			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.55747			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000		137.44966		0.62000	137.39100			0.00	0	100,000.00
ABCP13	On 07/12/2023	Spot Bond			2.17000		131.52031		2.17000	263.34867			0.00	0	200,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.13277			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.10425			0.00	0	5,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.28214			0.00	20,000,000	10,300,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.69032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.72131			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.74184			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.38000		110.45147		7.38000	110.38623			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.91835			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.14500		105.72662		7.14500	105.66613			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.50914			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.55483			0.00	20,000,000	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31577			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.33519			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.36441			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.61000			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.75847			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.24500		105.56083		6.24500	105.50715			0.00	0	13,300,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.14742			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.00885			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000		131.08779		5.07000	130.98498			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.84000		126.04845		2.84000	125.97206			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000		117.15593		2.57000	117.08734			5,140,000,000.00	2,000,000	1,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.22000		100.34754		4.22000	100.27507			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.75000		103.27730		5.75000	100.19591			0.00	0	56,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.77500		112.35565		10.77500	112.25956			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34440			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.62772			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.66238			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.77731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS11		On 29/06/2019	Spot Bond	3.87000	110.28015		3.87000	110.20403			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	29.01737		100.00000	28.80698			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.91000	164.17820		1.91000	164.09084			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.55790		2.76000	152.46623			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	1.94000	166.53948		1.94000	166.45047			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.05000	168.24694		2.05000	168.15551			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.77125	71.38440		7.77125	71.33338			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.77125	71.38440		7.77125	71.33338			0.00	0	0.00
ABN37		On 07/07/2016	Spot Bond	84.61000	16.49235		84.61000	16.40946			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.07000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.66840			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.13000			0.00	0	0.00
ABN41		On 01/10/2014	Spot Bond	100.00000	44.27786		100.00000	44.02633			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.96000			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	85.46000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.21000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.35864			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.19485			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.68000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.68500	103.60635		6.68500	103.55052			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.75000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.96000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.50000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.65000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.49905				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.91000		117.81714	6.91000	117.75191				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.19160				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	83.73000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.77000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000		93.86470	2.62000	99.68088				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69500		99.70549	2.69500	145.46517				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000		113.01261	2.65000	191.60613				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	84.14000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.27500		91.24389	9.27500	93.54814				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	100.25000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	91.38000				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	104.57964				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	89.15000				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	9.44000		87.84528	9.44000	88.02413				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	97.96000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.38500		109.19492	9.38500	109.39143				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.57500		90.66417	8.57500	92.02647				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.22000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.42000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	3.18733		100.00000	3.16850			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.07500	110.44461		8.07500	110.37335			0.00	0	1,500,000.00
ABS5	On 01/05/2015	Spot Bond		6.72000	104.56967		6.72000	104.51334			0.00	0	6,100,000.00
ABS6	On 01/06/2020	Spot Bond		8.66000	98.94294		8.66000	98.87422			0.00	0	11,100,000.00
ABS7	On 11/09/2026	Spot Bond		9.64000	97.14897		9.64000	97.07443			0.00	0	10,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.37000	108.10817		7.37000	108.04440			0.00	0	30,900,000.00
ABSI1	On 11/06/2014	Spot Bond		4.00000	125.04354		4.00000	124.95591			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.32000	127.91734		1.32000	127.85541			0.00	0	4,000,000.00
ABSI2	On 07/12/2023	Spot Bond		1.98000	133.59671		1.98000	267.51047			0.00	0	100,000.00
ABSI3	On 31/01/2017	Spot Bond		0.56000	123.17785		0.56000	125.87194			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.90000	123.08585		1.90000	125.49135			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.88552			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.48721		100.00000	31.25893			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.25478			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.25478			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.07000	109.45620		11.07000	109.36010			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.67664			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.58413		100.00000	1.57265			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72224			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.36888			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.65486			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.44216		100.00000	9.37370			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.64901			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.63103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	57.92025	11.00000	57.87059			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.44216	100.00000	9.37370			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.26252			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.49334			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	100.72706			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76297			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84374			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72693			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.75128			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76199			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91459			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91459			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91405			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.70746			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91405			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91514			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.63553			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.69375			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.68318			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.58322			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.68318			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.73672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.76086			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.77058			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.75112			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.63437			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70747			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.05000	105.49283		9.05000	105.54981			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64909			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.38500	105.27585		7.38500	100.69711			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.91162			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.99973			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.75641			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	99.94639			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.73665	100.00000	100.00000	4.70527			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.39660	100.00000	100.00000	6.35446			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.89196			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.31419			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.37066			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.72688			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21160			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21160			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94639			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.10503			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.70250			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.69665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.86399			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03319			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.86343			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50411			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69232			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.80872			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20114			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57944			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.72983			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	100.74331			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.60120			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71441			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.33141			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63639			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61978			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65202			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71245			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67831			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63932			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65006			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.61540		10.23000	103.53117			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66063			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64420			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66949			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60560			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.14000	103.98268	9.14000	103.90654			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70946			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.12317	1.75000	108.18841			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64909			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65086			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69065			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.71477			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.66651			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65395			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.70995			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68582			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73888			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69065			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.71959			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.27243			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.70995			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.69233			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.73362			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.74628			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.58736			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.59822			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.64405			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.74929			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.73694			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79183			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69547			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78413			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78702			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79183			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.40508			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.75332			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.75332			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.09077			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.88702			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64719			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64042			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.06163			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.12880			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31208			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.67840			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.68118			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.54655	100.00000	6.49909				0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.16365			0.00	10,000,000	5,000,000.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29796			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.38741			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14639			0.00	6,000,000	3,000,000.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.18392			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.14016			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.71000		98.99860		7.71000	98.93479			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.18483			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.21739			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.36000		104.12606		8.36000	104.05657			0.00	0	2,300,000.00
AIR02	On 30/04/2023	Spot Bond	9.08000		119.43148		9.08000	119.34458			0.00	0	10,400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		41.51977		100.00000	41.21875			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.02000		113.20152		7.02000	113.13787			0.00	0	67,100,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		39.62994		100.00000	39.34262			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.27380		100.00000	14.17924			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.94500		150.79898		2.94500	150.70612			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		102.94729		4.57000	129.71943			0.00	0	200,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.22871			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.74686			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.77994			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.76068			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53277			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.61000		108.04902		8.61000	107.97439			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15935			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.05550			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		86.57051		100.00000	85.97347			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.90031			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.09500		112.82205		7.09500	112.75759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.51011			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.71645			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.62000	103.25608		6.62000	103.20041			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46160			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.12500	104.57972		7.12500	104.51973			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.52500	108.06803		8.52500	107.99410			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.82506			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.72665	105.16666		10.72665	103.30838			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.73253	102.32720		10.73253	101.60921			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.76514	102.20451		10.76514	101.54119			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.67868			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.79738	101.96317		10.79738	101.45485			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.68343	101.23446		11.68343	101.12818			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69553			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69553			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69560			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	10.97665	100.92409		10.97665	100.78432			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	10.90113	103.61992		10.90113	101.57660			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.73253	102.32720		10.73253	101.60921			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	10.84343	102.47424		10.84343	101.77865			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.03511	95.15551		10.03511	101.24536			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.65850			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64631			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64631			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.60988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		10.51356	100.81016		10.51356	100.70631			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.30000	100.24166		11.30000	100.11675			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	65.62952		10.22500	97.41549			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	100.46973			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.59457			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.99318		12.22500	100.65027			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.63639			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.01000	62.94725		11.01000	97.59977			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61651			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63308			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63308			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	100.60855			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.46009			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.72665	105.23190		13.72665	103.46283			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.00385	102.08103		15.00385	101.98024			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.90039	102.04366		13.90039	101.53316			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.84706			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.84706			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.84706			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.87976			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.31269		100.00000	9.25979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.05197	100.00000	19.90659				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.24955	100.00000	18.11723				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.26515	100.00000	11.18348				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.26515	100.00000	11.18348				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.62010	100.00000	13.52136				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.80158	100.00000	11.71602				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		64.57335	100.00000	64.20652				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.14112				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.69572				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.71253				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		66.66670	100.00000	66.66668				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		90.34653	100.00000	89.68059				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		80.75221	100.00000	100.00000			92,200,000,000,000.00	922,000,000	374,000,000.00	
BD0202	On 31/12/2018	Spot Bond	1.88000		105.56567	1.88000	169.86812				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.00000		95.76251	8.00000	141.15449				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.00000		97.05287	8.00000	141.44227				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.38500		100.02513	8.38500	99.95781				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.77849				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.29557				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	99.92004				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.95796				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.66790				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.46637	100.00000	62.01349				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		7.76000	99.91987		7.76000	99.85787			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14380			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07262			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07424			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07963			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08501			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09987			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	8.75824		100.00000	8.69474			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.93472			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.93090			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92927			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92872			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92218			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.91347			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.85512		100.00000	6.80487			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.85512		100.00000	6.80487			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65979			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71657			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73205			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.12500	105.32122		8.12500	105.25287			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77847			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86082			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.91470		100.00000	3.88631			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.91470		100.00000	3.88631			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.37000	108.58937		6.37000	108.53295			0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.40457			0.00	0	200,000.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.89525			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.42959			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.73892			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02024			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.47727		100.00000	7.42306			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.21941			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02383			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.08300			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.19053			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.63755			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.36736			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70757			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.71415		100.00000	10.63648			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.94500	110.27208		6.94500	110.21072			0.00	0	1,100,000.00
CBL08	On 02/11/2016	Spot Bond		9.17500	116.94642		9.17500	116.86093			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.91852			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.61125			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.87500	106.33795		8.87500	106.26270			0.00	0	8,900,000.00
CBL12	On 06/09/2018	Spot Bond		10.92000	105.96961		10.92000	105.87780			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.24354			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.17000	101.43942		11.17000	107.11269			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.57098			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.06500	103.00640		9.06500	102.93198			0.00	0	1,400,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.68513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		11.61000	102.39839		11.61000	102.30267			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.61414			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.10756			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47542			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.90000	95.12386		9.90000	95.04896			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.83000	118.30838		9.83000	118.21536			0.00	0	1,200,000.00
CCT02	On 12/06/2024	Spot Bond		9.68000	114.30220		9.68000	114.21366			0.00	0	800,000.00
CCT03	On 15/03/2025	Spot Bond		9.12000	118.54049		9.12000	118.45433			0.00	0	32,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31141			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.42500	105.39272		11.42500	105.29730			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.65650			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.76741			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.14224			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.16339			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.14743			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	101.24718			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.30337			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.27790			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.65877			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.62460			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.41254			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.26280			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20434			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN143		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69292			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.63000	105.45723	10.63000	105.36658			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.21000	103.83218	8.21000	103.76299			0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.71314			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.90260			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.14866			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.14866			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.54543			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	22.27638	100.00000	22.11488			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	22.09557	100.00000	21.93537			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	68.10582	100.00000	67.61205			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	68.10582	100.00000	67.61205			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	68.10582	100.00000	67.61205			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	68.10582	100.00000	67.61205			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	68.10582	100.00000	67.61205			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	68.10582	100.00000	67.61205			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72695			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	68.10582	100.00000	67.61205			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	57.34806	100.00000	56.93228			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.24131			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.95343			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.75325	10.11000	100.67228			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.95343			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33400			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.43482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.57989				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	101.18827	2.76000	113.20024				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	110.14689	3.14000	113.21785				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.37286	8.25000	103.30477				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	100.95343				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.95343				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.23979	3.10000	112.80369				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.93402	2.40000	112.51830				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.05159				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.99080				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.24485				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.24825				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.97000	103.91195	7.97000	103.84542				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.27328				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.26924				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07545				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07696				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.02000	104.08737	8.02000	104.02031				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.02000	104.08737	8.02000	104.02031				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	8.07000	102.93479	8.07000	102.86806				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.74645				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83017			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.15929			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.15929			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	65.11546		100.17539	64.64262			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.03054			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.33049			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75779			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14270			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22327			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.99025		9.35000	103.91152			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.99025		9.35000	103.91152			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08865			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09192			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	101.94234			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.74065			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.90303			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53636			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53636			0.00	0	20,000,000.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53636			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53636			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53636			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55100			0.00	0	25,000,000.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57522			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57522			0.00	0	45,000,000.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57522			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57522			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57928			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.94000	106.35577	8.94000	106.27997			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87910			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.16367			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63268			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63268			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.90352			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85847			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.79840			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00420			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68100			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67617			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69289			0.00	0	16,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.19189			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.40015			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.33380			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69093			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.94061			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93808			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63051			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.51680			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76778			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76778			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76778			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76778			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.47700			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.09933			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66849			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66849			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66039			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55077			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66039			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37420			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.80196			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55081			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55081			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54346			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.72953	100.00000	6.68074			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	100.77740			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
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.56130			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.55500	95.38834		10.55500	95.94082			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.07500	94.79311		11.07500	97.57441			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51682			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.80338			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.52162			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03850			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.89122			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.06800		8.80500	102.05799			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69547			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03893			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	100.73117			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74562			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.80146			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.33481			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88414			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88414			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88414			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82149			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.59250			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.11385			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	100.00000	3.72103		100.00000	3.67341		2,000,000,000,000.00	20,000,000	20,000,000.00	
CLN39		On 07/02/2016	Spot Bond	100.00000	28.56784		100.00000	28.37649			0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	28.56784		100.00000	28.37649			0.00	0	0.00

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	36.26596		7.01000	36.86510			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.65740			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	0.00072		100.00000	0.00072			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00072		100.00000	0.00072			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.38500	100.02513		8.38500	127.54574			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.00000	32.14166		8.00000	141.15449			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.00000	32.53029		8.00000	141.44227			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.37716			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.24358			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32826			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32826			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75616			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70162			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71239			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70995			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03850			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63849			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.52000	113.49284		8.52000	109.97505			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.52500	103.16431		8.52500	103.09374			0.00	0	8,200,000.00
COJ05	On 05/06/2023	Spot Bond		9.81000	116.68156		9.81000	116.59000			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond		7.97000	107.47678		7.97000	107.40795			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.40000	111.13503		9.40000	111.05185			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.86500	98.24668		9.86500	98.16918			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.73000	99.35530		10.73000	99.27021			0.00	0	0.00

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		10.73000	92.04031		10.73000	91.96150			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07134			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.11367			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97932			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89784			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.63522			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.04414			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.26000	93.66030		12.26000	92.02436			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.65574		100.00000	12.20726			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.95402			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.80000	98.23860		7.80000	99.23593			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.27178			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.33508			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.60675			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.63763			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.57566			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.97000	104.49125		6.97000	104.43174			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.77000	122.99056		6.77000	122.92346			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.01000	111.69413		8.01000	111.62146			977,220.00	122	44,000,301.00
DV23	On 27/02/2023	Spot Bond		8.51500	113.77945		8.51500	113.70085			1,064,375.00	125	88,376,508.00
E170	On 01/08/2020	Spot Bond		7.67000	137.79367		7.67000	130.96616			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.19413			0.00	0	500,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36133			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47552			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.55124			0.00	0	0.00

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	103.25345			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99981		0.00010	130.76118			20,000.00	200,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.13500	114.35227		2.12500	114.42981			12,369,259,140.00	5,793,564	17,671,782.00
EL29	On 19/11/2029	Spot Bond		2.17500	101.46941		2.17500	101.41333			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.30000	98.86946		2.30000	2.30000			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.30000	106.40435		9.30000	106.32466			0.00	0	200,000.00
EMM02	On 11/03/2021	Spot Bond		9.15000	112.53693		9.15000	112.45488			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.78000	104.09197		9.78000	104.01097			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.34500	92.89569		10.34500	96.14054			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20240			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.28250			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.96468			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	57.52170		100.00000	57.10467			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	60.52746		100.00000	60.08864			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	96.38018		100.00000	95.64257			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	91.46143		100.00000	90.79706			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.00753		3.00000	127.92830			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.93000	104.33180		10.93000	104.24133			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.99708			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.02019			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.35898			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.53000	84.66606		9.53000	99.27295			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.46589			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.34181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.31090			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.49452			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.45338			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.18897			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23677			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27503			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.19471			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20633			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.26338			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.41000		105.76822		6.41000	105.71354			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.31000		110.14402		7.31000	110.07922			913,750.00	125	258,578,226.00
ES23	On 25/01/2023	Spot Bond	8.07500		112.69818		8.07500	112.62547			1,243,550.00	154	244,618,430.00
ES26	On 02/04/2026	Spot Bond	8.56500		97.04693		8.56500	96.98024			144,037,348,050.00	16,816,970	47,405,484.00
ES33	On 15/09/2033	Spot Bond	9.36000		86.03477		9.34000	86.12710			22,232,208,960.00	2,375,236	917,510,904.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17199			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.16480			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.55694			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.35350			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.65397			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.13810		100.00000	12.57781			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.86579		100.00000	12.23988			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.36151			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.41063			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.56779			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.65616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond		7.02000	105.42735		7.02000	105.36807			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.01000	98.72492		9.01000	98.65363			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73711			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73704			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.01825			0.00	0	400,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.24969			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.81000	105.99111		10.81000	105.89967			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.12384			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	81.53857		100.00000	80.97083			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.00000	123.77721		2.00000	124.54015			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.01000	133.26625		2.01000	266.84810			0.00	0	500,000.00
FRBI28	On 31/03/2028	Spot Bond		2.67500	99.94529		2.67500	145.81526			0.00	0	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.54000	114.88326		2.54000	194.77944			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.18000	117.24839		7.18000	117.18099			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	33.58891		100.00000	33.36759			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	33.58891		100.00000	33.36759			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.10800	56.42776		8.10800	55.70441			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	36.01507		9.50300	35.11129			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	34.80298		9.73000	33.86375			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	86.44893		100.00000	85.84720			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37984			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.86884			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20846			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75158			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.81412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81412			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.34370			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.78163			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85360			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.99765			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72701			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80689			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92625			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.18033		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.18033		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98223			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79183			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97411			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05532			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75043			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.14847			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16866			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77740			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.14491		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92241			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10489			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83222			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88982			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04864			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09537			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16391			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04577			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01235			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90420			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88694			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12014			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10585			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06677			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12204			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94731			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.68477		100.09221	11.59999			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69741			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.17627			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84944			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96033			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66015			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91469			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78733			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	100.79710			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72014			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73406			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.98846			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.38979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73945			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.38979			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72724			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.71959			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	51.31581		13.22500	51.26141			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.67327			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.37636			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.37636			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.67424			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.03833			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.70898			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.57500	87.53395		3.57500	90.51309			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	100.74369			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.74369			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.39030			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51682			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.92188			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23853			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.19376			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.08508			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.79019			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78540			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.02040			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.07632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66369			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94271			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.24000	119.42039		3.24000	113.39951			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80094			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80970			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.22000	109.43281		3.22000	113.56997			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.90000	98.97917		0.90000	118.76511			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.24000	106.47392		3.24000	113.39951			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	104.81116		1.88000	120.39611			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	107.01313		1.95000	123.73019			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93448			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	22.23489		100.00000	22.07369			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.26755			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10243			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.52185		4.73000	111.43718			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12296			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68794			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79514			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.06200			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93904			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90212			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	100.73518			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02026			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73424			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.16831			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.07795			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.88252			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.62265		100.00000	8.56014			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.29805			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.32500	103.24318		10.32500	102.31740			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.31169			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.13500	103.32587		7.13500	102.41486			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.32579			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.45373			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.69793			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.99789			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.18619			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.70455		4.02000	139.60666			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.05833			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.76664			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19028			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.68166			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.36924			0.00	0	1,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.67693			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.20168			0.00	0	10,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.52000	127.79624		2.52000	255.88456			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.02000	133.15632		2.02000	266.62777			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.74000	125.52054		2.74000	251.32348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond		2.37000	102.89652		2.37000	121.09100			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.94672			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.90000	121.71911		1.90000	121.65424			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13802			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34360			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.82583			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.54150			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59653			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.75000	93.16088		2.75000	93.10508			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.92295		100.00000	0.91626			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.16747		104.97509	14.06021			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.42934			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.37775		101.07593	18.24324			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.25900		100.44759	10.18432			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.68404			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.74956		100.76967	16.62729			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	101.50502			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52901			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.02609			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.37000	103.13502		2.37000	103.07630			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.62385			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.65231			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34949			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.29000	97.06001		2.29000	103.08796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.10296			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.32000	96.75935		2.32000	102.77289			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.25022			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.68801			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.22000	130.95130		2.22000	332.29160			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.60577			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.48763			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.88000	106.18874		5.88000	106.13858			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.22000	107.10448		6.22000	107.05101			0.00	0	1,600,000.00
FRX16	On 15/09/2016	Spot Bond		7.11000	105.40202		7.11000	105.34201			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.58500	106.31935		7.58500	106.25485			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.77000	113.61586		7.77000	113.54489			0.00	0	20,450,000.00
FRX19	On 15/11/2019	Spot Bond		8.33000	105.04394		8.33000	104.97407			0.00	0	900,000.00
FRX23	On 28/02/2023	Spot Bond		9.30500	93.13374		9.30500	93.37231			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.37000	110.94161		9.37000	110.85837			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.06500	99.52033		10.06500	99.43938			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.35000	80.51259		10.35000	80.44602			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.48140			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.39354			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30467			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.87500	104.68960		8.87500	104.61511			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	101.27163			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		100.00000	99.99993		100.00000	99.99973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.24529			0.00	400,000	100,000.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.24607			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.91329			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.82658			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.87801			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.80515			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	100.00000	99.99980	100.00000	99.99959				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.26137			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.33895			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.01686			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.01725			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.01803			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	3.21064	100.00000	3.18937				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.01899			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.02030			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	100.84494			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.25233			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20029			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.81440			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.65728			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81885			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.46014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.63110			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14294			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.78659			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.87985			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.23774			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	100.00000		80.75221		100.00000	80.21978			14,000,000,000,000.00	140,000,000	300,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.76486			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.76486			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.29521			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.12992			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55858		102.12726		7.55858	101.90471			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.05996			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.13651			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.91176		102.12519		7.91176	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.44159			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14497			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.36258		102.12787		8.36258	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.79366			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.15530			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.57741			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.53414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17253			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22850			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23726			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.82000		115.08047		7.82000	110.13749			0.00	0	32,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.79000		135.71268		1.79000	271.75160			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.77000		139.00466		1.77000	272.20273			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.32500		103.88701		9.32500	99.18940			0.00	0	12,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.32000		103.92285		9.32000	99.22524			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		109.79142		1.68000	109.73489			5,122,057,920.00	3,048,844	793,845,844.00
I2038	On 31/01/2038	Spot Bond	2.15000		108.26200		2.15000	108.20209			674,680,522,100.00	313,804,894	550,034,894.00
I2046	On 31/03/2046	Spot Bond	2.38500		102.96656		2.38500	103.51435			457,920,000,000.00	192,000,000	300,000,000.00
I2050	On 31/12/2050	Spot Bond	2.39000		109.24734		2.39000	109.18508			4,428,595,910.00	1,852,969	122,954,978.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.00000			0.00	199,800	99,900.00
IBL11	On 12/03/2015	Spot Bond	7.07000		108.83798		7.07000	108.77635			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.18161			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.02391			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.78090			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.15182			0.00	1,200,000	600,000.00
IBL20	On 15/03/2014	Spot Bond	6.91000		104.33566		6.91000	104.27790			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.57000		108.04723		7.57000	107.98180			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22500		110.35681		8.22500	110.28432			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.84000		103.40469		6.84000	103.34770			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.06883			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.14761			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.87000		110.46981		3.87000	110.39315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	7.39000	106.03863		7.39000	105.97488			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.83990			0.00	0	2,000,000.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.82909			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000	106.13703		0.72000	125.19292			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.97000	106.06569		1.97000	124.82465			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41618			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.37334			0.00	0	200,000.00
IBL39	On 02/04/2018	Spot Bond	7.89500	106.15475		7.89500	106.08740			0.00	0	7,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.84098			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.44835			0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.23365			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.44000	98.94094		8.44000	98.87391			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.91000	92.24649		8.91000	92.18096			0.00	0	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88042			0.00	0	15,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.02500	85.83705		8.02500	99.63654			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00211		100.00000	0.00209			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.37214		5.00000	101.33112			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.37214		5.00000	101.33112			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.97272		5.00000	99.93181			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.37214		5.00000	101.33112			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.48536		4.00000	101.45259			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.51221			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44239			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58999			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.07000	112.04753		9.07000	111.96609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.50704			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.50704			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.46596			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.13410		100.00000	8.07513			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.04916			0.00	0	0.00
IN02E		On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.40471			0.00	0	0.00
IN03E		On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.19178			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.07000	103.01765		9.07000	102.94318			0.00	0	0.00
IN04E		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.94063			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.12040			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.30230			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	98.75876			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.59191		100.00000	4.54606			0.00	0	0.00
IN212U		On 25/07/2013	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
IN218U		On 19/09/2013	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
INA335		On 27/08/2013	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
INA336		On 03/09/2013	Spot Bond	5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INA338		On 17/09/2013	Spot Bond	5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
INA339		On 25/09/2013	Spot Bond	5.35000	99.15703		5.35000	99.07064			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	94.07216		100.00000	93.35038			0.00	0	0.00
IND332		On 06/08/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			136,500,000,000.00	26,000,000	13,000,000.00
IND333		On 13/08/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.25000	99.68456		5.25000	99.59888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND335	On 27/08/2013	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		91.02244	100.00000	90.34653				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.35000		99.37367	5.35000	99.28690				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		87.95181	100.00000	87.32057				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		86.28842	100.00000	85.68075				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000		99.05343	5.45000	98.96561				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.45000		98.95098	5.45000	98.86334				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		82.39278	100.00000	81.83857				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		81.11111	100.00000	80.57395				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		79.86871	100.00000	79.34783				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		78.66379	100.00000	78.15846				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		77.49469	100.00000	77.00422				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		76.35983	100.00000	75.88358				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		75.25773	100.00000	74.79508				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		74.18699	100.00000	73.73737				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		73.14629	100.00000	72.70916				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		72.13439	100.00000	71.70923				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.94133				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.57772				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.72665		104.02705	10.72665	102.62574				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.72665		101.49852	10.72665	101.11948				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.68299				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.21137				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.66862				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	102.06587		6.50000	102.01237			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76778			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.49087			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.87357			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	24.37467		100.00000	24.19796			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	15.59979		100.00000	15.48669			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.01797			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.01797			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.12617			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23461			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.22318			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.86237			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90489			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.72434			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.72963			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73896			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.55053			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.53590			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.21763			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23182			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.86237			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.66884			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.52644			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.37984			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.20521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.93159			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.93159			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.19008			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	65.84806		100.00000	65.37066			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60988			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.84902			0.00	0	0.00
IP259U		On 02/08/2013	Spot Bond	100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.08781			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19936			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20376			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20674			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.08000	104.81922		8.08000	104.75119			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.59500	104.55423		6.59500	104.49894			131,900,000,000.00	20,000,000	10,100,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04825			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.47500	107.74764		8.47500	107.67475			0.00	0	6,500,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.38307			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.37769			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69638			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.25000	105.00777		8.25000	104.93820			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.03900			0.00	0	200,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.07963			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.06000	97.67881		3.06000	114.94420			0.00	0	200,000.00
IV019		On 31/03/2028	Spot Bond	3.85500	94.42239		3.85500	126.75043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.90940			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.50346			0.00	0	200,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.31586			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.27331			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.92422			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.60702			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.13815			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		88.84942		3.68000	89.56445			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		88.77535		3.68000	95.02805			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.99591			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.02707			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.69144			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.51000		111.28856		11.51000	111.18708			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.88339			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.85500		93.42033		3.85500	126.75043			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		93.58974		100.00000	92.87532			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000		97.44215		5.25000	97.44214			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.25000		99.95687		5.25000	99.87072			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.25000		99.85637		5.25000	99.77039			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.25000		99.75608		5.25000	99.67027			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.25000		99.65598		5.25000	99.57035			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000		99.54767		5.35000	99.46060			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.35000		99.44610		5.35000	99.35920			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.35000		99.34473		5.35000	99.25801			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.35000		99.24357		5.35000	99.15703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	99.02414	5.45000	98.93637				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000	98.92175	5.45000	98.83416				163,500,000,000.00	30,000,000	15,000,000.00
IVA342	On 17/10/2013	Spot Bond	5.45000	98.81958	5.45000	98.73217				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.44994				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.94795				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.94770				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.95118				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38131				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68038				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.95153				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.95359				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.21477				0.00	4,000,000	2,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.95174				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.11971				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.27151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.01136			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25813			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26001			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26380			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24679			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12899			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.32534			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	95.83333		100.00000	95.09044			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	80.00000		100.00000	63.53092			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	60.45420		100.00000	60.01590			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	61.58932		100.00000	61.01425			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	57.65347		100.00000	57.32595			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.92746			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.17948		100.00000	10.10568			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.65844		100.00000	37.38541			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20619			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	10.15482		100.00000	10.08120			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.21736			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	41.92448		100.00000	41.53303			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.14346			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.86705			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.38000	145.40698		8.38000	145.30970			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.28782			0.00	3,256,000	1,628,000.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.57500	100.47410		8.57500	100.40422			0.00	0	2,900,000.00
LGL03	On 03/04/2018	Spot Bond		8.62500	67.35343		8.62500	98.62704			0.00	0	100,000.00
LGL04	On 23/05/2020	Spot Bond		8.00000	101.43839		8.00000	101.37355			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.19404			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.32000	100.05718		11.32000	99.96692			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31012			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.89686			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.23694			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.75807			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.34511			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.90006			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		100.00000	81.83857		100.00000	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20922			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.33407			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30960			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17258			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.97896			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.70369			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76136			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43409			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66876			0.00	0	1,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.94421			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	81.57233		100.00000	66.18561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000		65.09330	100.00000	64.62137				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		56.88759	100.00000	56.47516				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		36.99290	100.00000	36.72470				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		31.92288	100.00000	31.69143				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.39647	100.00000	9.32834				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		22.94059	100.00000	22.77427				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		97.59358	100.00000	96.81698				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		84.49074	100.00000	83.90805				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.36000		105.56295	8.36000	105.49211				0.00	0	2,300,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.85068				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.72244				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.78654				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.92650				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.94147				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.01620				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.37825				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.39718				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71000		105.12447	7.71000	105.05931				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.43000		104.50144	8.43000	104.43111				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.22500		105.17275	9.22500	105.09546				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.88500		105.49746	5.88500	105.44731				0.00	0	12,250,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.60990				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.63432				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.26000		105.67834	9.26000	105.59950				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.22000		105.61304	7.22000	105.55199				0.00	0	24,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.04232				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.63500		101.87734	8.63500	101.80677				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.99656				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.33500		101.83321	8.33500	101.76507				0.00	0	3,100,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		83.71560	100.00000	83.14351				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.36500		103.93261	6.36500	103.87953				0.00	0	2,800,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		68.48030	100.00000	68.09701				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.27000		104.14895	7.27000	104.08834				0.00	0	200,000.00
MTN04	On 13/07/2017	Spot Bond	8.28000		106.56719	8.28000	106.49673				0.00	0	1,400,000.00
MTN05	On 28/10/2013	Spot Bond	5.60500		102.46810	5.60500	102.42157				0.00	0	8,000,000.00
MTNC17	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		7.02325	100.00000	6.97233				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.18607	100.00000	0.18472				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		7.35340	100.00000	7.30009				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		7.44344	100.00000	7.38948				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.84466	100.89771	6.79463				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.93437	100.61875	6.88382				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	101.17718				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.18912				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.21899				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.23901				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.26091				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.28080				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.29061				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.41037			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.54981			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18607		100.00000	0.18472			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18607		100.00000	0.18472			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.71500	98.71208		8.71500	98.64346			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.91000	103.54759		6.91000	6.91000			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.42742			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.36103			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27735			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.97789			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49518			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.06068			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	100.00000	14.45947		100.00000	100.00000			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.87000	111.06109		6.87000	110.99996			306,402,000,000.00	44,600,000	28,200,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15946			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.61000	117.37766		8.61000	117.29703			0.00	0	1,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.55500	32.34245		10.55500	32.31579			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.32000	106.40807		7.32000	106.34537			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13178			0.00	0	100,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.13916			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.70000	103.94613		6.70000	103.89030			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.90252			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.52000	107.58802		7.52000	107.52330			0.00	0	34,285,960.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56618			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.17362			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57416			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.35490			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21753			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01540			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.16359			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95760			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01741			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01911			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.94665			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22607			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.20416			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.97529			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11277			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88334			0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.39147			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.38694			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.66601			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62697			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.32595			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.59205			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.59157			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.02000	108.67529		8.02000	108.60564			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		100.00000	9.25619		100.00000	9.16975			0.00	0	1,800,000,000.00
NED6	On 20/09/2013	Spot Bond		5.14500	104.14198		5.14500	104.09828			0.00	0	22,150,000.00
NED8	On 08/02/2014	Spot Bond		6.14500	105.60972		6.14500	105.55676			0.00	0	1,200,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27891			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.72500	115.68498		11.72500	115.57757			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.90904			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22896			0.00	0	300,000.00
NILB10	On 08/12/2016	Spot Bond		2.03000	159.20798		2.03000	159.12172			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.31000	105.55374		8.31000	105.48370			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70928			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.67763			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.67763			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.94000	109.28665		8.94000	109.41236			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13868			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.50304			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.07852			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.06781			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.11216			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.14000	109.27903		9.14000	110.86009			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.15652			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11220			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.13874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond	9.34000	109.27179		9.34000	109.38863			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.22741			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.17424			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.15646			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.49273			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.38480			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.19190			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.94500	135.90162		3.94500	135.80687			0.00	0	32,464,000.00
NRA014		On 30/04/2014	Spot Bond	6.52000	106.16116		6.52000	106.10565			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.10000	119.65083		8.10000	119.57298			0.00	0	8,700,000.00
NRA022		On 31/10/2022	Spot Bond	8.48000	126.81004		8.48000	126.72421			0.00	0	8,200,000.00
NRA023		On 31/05/2023	Spot Bond	1.92500	167.34550		1.92500	167.25625			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.06000	128.11013		9.06000	128.01712			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.14690			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.14304			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.93976			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.91573			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59749			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.25370			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.61952			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.81793		100.00000	17.68874			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	19.10206		100.00000	18.96357			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	19.14652		100.00000	19.00770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000		19.17319	100.00000	19.03419				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		19.81341	100.00000	19.66976				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		20.52477	100.00000	20.37597				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		24.97073	100.00000	24.78969				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.30000		107.65732	6.30000	107.60259				30,145,500,000.00	4,785,000	16,195,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.83869	100.00000	6.78911				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.80000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		29.34434	100.00000	29.13160				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.86352	100.00000	9.79201				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.03425				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.69332				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.35863				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		99.53776	100.00000	98.77404				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.12125				0.00	4,000,000	1,000,000.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.93107				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.49549				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.21258				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.62245				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.61118				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.76847				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.68549				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.64802				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.62449				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.67416				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.72468				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.67869			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.64904			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.76798			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.71443			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.67766			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.95191			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.95027			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.94953			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.94789			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.94086			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.93923			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.28271			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.90573			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.07000		112.97037		6.07000	112.91531			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.76500		93.77724		5.76500	93.73380			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.80000		38.73125		7.80000	38.70697			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	6.03500		119.68645		6.07000	119.55261		58,051,551,330,275.00	9,619,146,865	16,706,924,137.00	
R158	On 15/09/2015	Spot Bond	6.07000		119.61091		6.07000	112.91531			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.97000		88.22096		5.97000	88.17866			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.07000		125.86600		6.07000	125.80466			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.90000		83.35815		5.90000	83.31865			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.09500		104.95605		5.09500	99.91632			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.98000		121.58213		7.98000	121.50418		79,013,646,770,100.00	9,901,459,495	15,480,138,483.00	
R187P	On 21/12/2026	Spot Bond	7.72000		36.25024		7.72000	36.22774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	7.64000	33.98060		7.64000	33.95972			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.52000	278.05738		1.52000	277.91825			609,086,489,920.00	400,714,796	99,959,796.00
R201		On 21/12/2014	Spot Bond	5.38000	105.37398		5.39500	105.30746			1,943,857,021,320.00	361,311,714	1,496,625,455.00
R202		On 07/12/2033	Spot Bond	2.00000	211.44349		2.05000	209.72643			332,358,956,000.00	166,179,478	1,465,150,896.00
R2023		On 28/02/2023	Spot Bond	7.66000	103.77278		7.66500	103.67554			28,410,073,791,880.00	3,708,886,918	4,968,318,500.00
R203		On 15/09/2017	Spot Bond	6.73000	108.43847		6.77500	108.21457			14,599,153,571,140.00	2,169,265,018	5,945,438,250.00
R2037		On 31/01/2037	Spot Bond	8.93000	95.10782		8.93000	95.68724			6,376,020,000,000.00	714,000,000	884,000,000.00
R204		On 21/12/2018	Spot Bond	6.95500	105.45501		7.01000	105.14504			39,655,586,607,650.00	5,701,737,830	7,124,988,881.00
R2048		On 28/02/2048	Spot Bond	8.98000	101.13760		8.98000	101.06521			17,192,033,543,000.00	1,914,480,350	2,368,600,350.00
R205		On 31/03/2014	Spot Bond	100.00000	57.83679		100.00000	57.41747			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.38000	101.21383		5.42000	101.15149			11,694,874,960,400.00	2,173,768,580	2,399,571,000.00
R207		On 15/01/2020	Spot Bond	7.23500	100.34766		7.26000	100.16219			9,334,020,942,065.00	1,290,120,379	4,622,949,242.00
R208		On 31/03/2021	Spot Bond	7.38500	98.53014		7.40000	98.38685			23,798,934,188,190.00	3,222,604,494	9,249,333,759.00
R209		On 31/03/2036	Spot Bond	8.77000	77.40428		8.75000	77.50728			35,885,731,226,440.00	4,091,873,572	8,099,052,942.00
R210		On 31/03/2028	Spot Bond	1.96500	158.99015		1.95500	159.09875			329,672,687,400.00	167,772,360	433,305,000.00
R211		On 31/01/2017	Spot Bond	0.02000	128.24412		0.02000	128.19565			10,796,042,000.00	539,802,100	686,602,100.00
R212		On 31/01/2022	Spot Bond	1.40000	130.43652		1.40000	130.37236			1,357,462,730,400.00	969,616,236	1,383,375,944.00
R213		On 28/02/2031	Spot Bond	8.56500	88.76886		8.54500	88.86976			15,910,824,368,025.00	1,857,656,085	5,444,064,783.00
R214		On 28/02/2041	Spot Bond	8.92500	77.92852		8.92500	77.87307			20,325,506,374,425.00	2,277,367,661	8,129,513,753.00
R224C		On 15/09/2013	Spot Bond	5.15500	99.32665		5.15500	99.28486			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.25500	96.78273		5.25500	96.74182			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.36500	94.19071		5.36500	94.15006			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.13000	90.62459		6.13000	90.58000			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.97000	88.22096		5.97000	88.17866			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.89000	85.83914		5.89000	85.79853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond		5.90000	83.35815		5.90000	83.31865			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.43000	97.88843		5.43000	97.84568			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.45000	95.29547		5.45000	95.25348			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.40000	92.83063		5.40000	92.79009			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.04000	89.32993		6.04000	89.28637			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.91000	86.97392		5.91000	86.93241			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.89000	84.52515		5.89000	84.48494			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.95000	81.94475		5.95000	81.90538			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.75000	77.20923		6.75000	77.16723			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.80000	74.52987		6.80000	74.48903			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.01500	71.34946		7.01500	71.30915			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.99500	69.00360		6.99500	68.96472			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.97500	66.74777		6.97500	66.71026			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.96500	64.53826		6.96500	64.50205			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.22000	61.31613		7.22000	61.28049			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.20000	59.26430		7.20000	59.22994			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.32000	56.68425		7.32000	56.65086			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.29000	54.81590		7.29000	54.78374			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.26000	53.02450		7.26000	52.99352			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.23000	51.30652		7.23000	51.27666			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.19000	49.70605		7.19000	49.67727			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.15000	48.17413		7.15000	48.14640			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.92000	42.89872		7.92000	42.87142			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.88000	41.44599		7.88000	41.41975			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.84000	40.05791		7.84000	40.03267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond		7.80000	38.73125		7.80000	38.70697			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.76000	37.46299		7.76000	37.43962			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.72000	36.25024		7.72000	36.22774			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.68000	35.09030		7.68000	35.06863			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.64000	33.98060		7.64000	33.95972			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.03046			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26683			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28823			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33535			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.20337			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.13166		100.00000	11.05095			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.56137		100.00000	3.53555			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.89643			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81253			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.77624			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.88967			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.74171			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50611			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.83109			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57492			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	92.98917		100.00000	92.30375			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50377			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.73082			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.14740			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES14		On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.35394			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.04202			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.51932			0.00	0	0.00
RES21		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.05436			0.00	0	0.00
RES22		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.23505			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.95747			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	102.63135			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71567			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.84408			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86115			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86115			0.00	0	0.00
RP010		On 23/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.29522			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.89448			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.32622			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80625			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.90371			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21137			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.08119			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	108.59939		12.35000	108.49158			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99987			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	102.69582			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.00294		100.00000	13.90142			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	100.93089			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.20332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.20223			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		59.94307		100.00000	59.50848			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33703			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		100.09862		5.25000	100.05634			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.06515		100.00000	1.05751			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.79888		100.00000	5.75684			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.68546		100.00000	10.60799			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.55658		100.00000	11.30155			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.77051			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	99.83912			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70000		109.71009		8.70000	109.63354			0.00	0	3,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.44060			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.37000		111.91848		7.37000	111.85247			0.00	0	40,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.26622			0.00	0	400,000.00
SBK14	On 01/12/2017	Spot Bond	8.82500		104.46662		8.82500	104.39271			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.01611			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.75784			0.00	0	3,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.89942			0.00	0	5,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.03838			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.03782			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.37000		105.49289		7.37000	105.43066			0.00	0	12,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.61000		101.70554		8.61000	101.63529			0.00	0	5,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		133.07356		1.62000	133.00589			0.00	0	500,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000		-0.90120	166.19751			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.53000		116.51671		7.53000	116.44652			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.39000		116.80863		7.39000	116.73955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.32000	116.95497		7.32000	116.88644			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.17500	103.29142		8.17500	103.22397			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.46500	116.65212		7.46500	116.58244			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.43000	116.72512		7.43000	116.65572			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.68035			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66876			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.73509			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43909			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	99.57467		100.00000	98.78439			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.82500	106.84913		7.82500	106.78229			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.35902			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55998			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.58766			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.87814		100.00000	1.86570			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.60941			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.05000	107.26554		9.05000	107.18775			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond		9.63000	105.07212		9.63000	104.99159			0.00	0	200,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.44966			0.00	0	320,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.59239			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.45960			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.16337			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.50000	103.24122		8.50000	103.17118			0.00	0	4,400,000.00
SBS3	On 25/05/2026	Spot Bond		8.68000	97.75858		8.68000	97.69089			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.10000	98.83725		9.10000	98.76558			0.00	0	1,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.25000	111.53843		7.25000	111.47370			0.00	0	1,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.05000	132.82716		2.05000	265.96804			0.00	0	500,000.00
SBSI12	On 31/01/2017	Spot Bond	0.72000	106.13703		0.72000	125.19292			0.00	0	200,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.22000			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	6.11671		100.00000	6.07237			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.96464		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000	109.53134		1.29000	122.80847			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.06587		6.50000	102.01237			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74905			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52886			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99353			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.87500	100.29807		8.87500	100.22670			0.00	0	1,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.61721			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29805			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.63815			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95235			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.06000	104.52367		5.06000	104.48031			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.37000	110.45528		7.37000	110.38904			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.22500	103.11890		8.22500	103.05117			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30189			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.18354			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.34841			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.19261			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.07500	104.77093		8.07500	104.70297			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46240			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17593			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.18332			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.08000	97.22236		9.08000	97.15162			0.00	0	30,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03702			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60362			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01810			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.00800	89.87983		9.00800	89.81494			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.07000	89.56896		9.07000	89.50386			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.64000	103.66661		6.64000	103.61112			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.52000	94.05828		8.52000	93.99432			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73644			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.95500	104.05483		7.95500	103.98868			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.97000	117.69043		6.97000	117.62471			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.43000	101.29912		2.43000	101.62683			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.96000	100.71821		7.96000	100.92595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	90.88350			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	57.42213			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.63979			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.64031			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.53847			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.50933			0.00	26,000,000	13,000,000.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.34886			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.22591			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.04031			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.73152			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond		100.00000	94.07216		100.00000	93.35038			23,400,000,000,000.00	234,000,000	117,000,000.00
SY1011	On 29/10/2013	Spot Bond		100.00000	79.86871		100.00000	79.34783			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond		100.00000	94.07216		100.00000	93.35038			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.94157			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.95675			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.85541			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.74074			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.72648			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.69751			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.71145			0.00	22,000,000	11,000,000.00
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.65317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.63000	115.77089		6.63000	115.70902			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.54000	106.36959		8.54000	106.29670			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.99629		100.00000	51.65368			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.00796		100.00000	36.73965			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.52607		100.00000	16.40625			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.63000	103.73318		6.63000	103.67803			0.00	0	1,900,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13243			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.95769			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.89115			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.84458			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.60204			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	100.00000	75.25773		100.00000	99.99980			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.95367			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.32000	103.67771		7.32000	103.61629			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.80442			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12214			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.16519			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.14037			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.14462			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.22984		7.83000	100.16711			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13802			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14334			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15184			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.13802			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.14334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.63207		7.16000	100.14515			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.15375			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15291			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.17323			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17048			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25283			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24347			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.00000	70.72825		8.00000	70.72823			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14645			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.92727		101.06155	5.88388			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.13718			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.33770			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.15629			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.16477			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.25366			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14020			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.14322			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14537			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.14322			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.14537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.14645			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14192			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14537			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15721			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.15721			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15721			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17439			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.17868			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17332			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25866			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.26396			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26184			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.51085			0.00	0	3,000,000.00
TL15	On 29/04/2015	Spot Bond	8.02000		109.15368		8.02000	109.08334			0.00	0	1,400,000.00
TL20	On 22/02/2020	Spot Bond	7.43500		95.27647		7.43500	95.19582			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.71500		107.41000		7.71500	107.34373			1,543,000,000.00	200,000	1,000,500,000.00
TN20	On 17/09/2020	Spot Bond	8.39000		114.96104		8.39000	114.88404			30,763,252,230.00	3,666,657	259,430,705.00
TN23	On 06/11/2023	Spot Bond	8.68000		116.65671		8.68000	116.57593			173,600,798,560.00	20,000,092	98,900,228.00
TN25	On 19/08/2025	Spot Bond	8.98000		107.97098		8.98000	107.89241			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	9.05500		100.58515		9.05500	100.51256			0.00	0	9,350,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.57428			0.00	0	300,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.51650			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.29257			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.32997			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.33382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.51839			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.90118			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35178			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.36603			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.37455			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.94648		10.00000	99.86623			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.94781		9.75000	99.86957			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.94850		100.00000	9.87172			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		93.58974		100.00000	92.87532			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.81398			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	97.12146			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.79821			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	96.10569			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.61295			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	96.01220			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.42741			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.79647			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.50688			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	97.72854			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.52560			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.15253			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.06500			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.03582			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.96288			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.30217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC019	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.26541				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.23627				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.20636				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.16214				0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.23500				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.18986				0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.06900				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.16123				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.80000	114.67991	8.80000	114.59943				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.70595				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14119				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.40205				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.11500	107.39390	9.11500	107.31590				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	99.32706	100.00000	98.54290				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	98.53299	100.00000	97.79400				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	99.47347	100.00000	98.68816				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.42021				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44471				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.39636				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.44803				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.45026				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49852				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.51375				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86431				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	132.26000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.43000		117.53119		6.43000	117.47056			439,812,000,000.00	68,400,000	126,700,000.00
WS05	On 01/08/2018	Spot Bond	0.33000		242.29109		0.33000	242.19330			171,600,000.00	520,000	50,260,000.00
WSP1	On 28/05/2015	Spot Bond	6.47000		105.80483		6.47000	105.74991			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.28000		107.16046		7.28000	107.09800			0.00	0	84,425,000.00
WSP3	On 28/05/2019	Spot Bond	7.56500		108.16431		7.56500	108.09885			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.88500		107.30034		7.88500	107.23271			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.94000		107.59163		7.94000	107.52335			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.37000		99.51684		5.37000	99.47315			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.43000		98.18870		5.43000	98.14569			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.02000		89.23030		6.02000	89.18717			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.42000		96.46937		5.42000	96.42709			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.43000		95.18442		5.43000	95.14285			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.95000		87.77439		5.95000	87.73222			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.41000		93.11188		5.41000	93.07137			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.02000		89.21592		6.02000	89.17279			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.95500		65.57915		6.95500	65.54260			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		11.71841		100.00000	11.65184			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04719		100.00000	0.04692			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.71841		100.00000	11.65184			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		31.39849		100.00000	31.22012			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		32.12223		100.00000	31.93974			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		30.11373		100.00000	29.94265			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		30.11373		100.00000	29.94265			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.55432		100.00000	28.39210			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		28.55432		100.00000	28.39210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	27.02429	100.00000	26.87077				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.02429	100.00000	26.87077				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	25.43095	100.00000	25.28648				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	25.43095	100.00000	25.28648				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.97705	100.00000	23.84084				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.97705	100.00000	23.84084				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.56338	100.00000	22.43519				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.56338	100.00000	22.43519				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.35436	100.00000	21.23305				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.21013	100.00000	20.09532				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.11416	100.00000	15.02830				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.27716	100.00000	14.19605				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.43539	100.00000	13.35906				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.43539	100.00000	13.35906				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.71548	100.00000	12.64324				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.01131	100.00000	11.94308				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.30313	100.00000	11.23892				0.00	0	0.00

Total for j-Bonds : **499,171,463,962,395.00** **3,670,884,483** **06 632 919 480.00**

Grand Total: **499,190,143,767,385.00** **3,671,117,506** **06 634 984 233.00**