



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/07/2013

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	9.75430	9.75430		9.80190	9.80190		13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	1,654.30000	1.65430	1,701.90000	1.70190	1,654.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.00000	0.00000	0.00000	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	1,554.30000	1.55430	1,601.90000	1.60190	1,554.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	1,504.30000	1.50430	1,551.90000	1.55190	1,504.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	1,454.30000	1.45430	1,501.90000	1.50190	1,454.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	1,354.30000	1.35430	1,401.90000	1.40190	1,354.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.00000	0.00000	0.00000	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	714.30000	0.71430	761.90900	0.76191	714.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	0.00000	0.00900	0.00001	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	704.30000	0.70430	751.90940	0.75191	704.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	0.00000	0.00940	0.00001	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	694.30000	0.69430	741.90990	0.74191	694.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	0.00000	0.00990	0.00001	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	404.30000	0.40430	451.96870	0.45197	404.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	0.00000	0.06870	0.00007	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	244.30000	0.24430	292.35050	0.29235	244.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	0.00000	0.45050	0.00045	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	154.30000	0.15430	203.43010	0.20343	154.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	0.00000	1.53010	0.00153	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	54.30000	0.05430	108.61000	0.10861	54.300	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	0.00000	6.71000	0.00671	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	0.00000	15.40270	0.01540	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	95.70000	0.09570	63.50270	0.06350	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	0.00000	0.16020	0.00016	0.000	13.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	445.70000	0.44570	398.26020	0.39826	13.14	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.80730	9.80730	9.80070	9.80070			14.64	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.09	717.69140	0.71769	711.23160	0.71123	717.691	24.88	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	0.39140	0.00039	0.53160	0.00053	24.88	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	707.72360	0.70772	701.27400	0.70127	707.724	24.76	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	0.42360	0.00042	0.57400	0.00057	24.76	0.00	0	0.00

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	697.75850		0.69776		691.31990	0.69132	697.759	24.65	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	0.45850		0.00046		0.61990	0.00062	0.459	24.65	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry			9.81550		9.81550		9.80900	9.80900		14.19	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	116.24630		0.11625		113.89100	0.11389	116.246	14.36	0.00	0	10,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	80.74630		0.08075		84.89100	0.08489	80.746	14.36	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.84330		9.84330		9.83700	9.83700		13.94	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,643.38520		1.64339		1,637.08200	1.63708	1,643.385	19.42	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.08520		0.00009		0.08200	0.00008	0.085	19.42	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,593.40460		1.59340		1,587.10230	1.58710	1,593.405	19.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.10460		0.00010		0.10230	0.00010	0.105	19.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,543.42860		1.54343		1,537.12760	1.53713	1,543.429	18.83	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.12860		0.00013		0.12760	0.00013	0.129	18.83	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	613.50470		0.61350		608.03950	0.60804	613.505	14.01	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	10.20470		0.01020		11.03950	0.01104	10.205	14.01	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	566.31460		0.56631		560.97570	0.56098	566.315	13.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	13.01460		0.01301		13.97570	0.01398	13.015	13.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	556.95610		0.55696		551.64390	0.55164	556.956	13.78	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	13.65610		0.01366		14.64390	0.01464	13.656	13.78	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	547.62660		0.54763		542.53120	0.54253	547.627	13.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	14.32660		0.01433		15.53120	0.01553	14.327	13.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	374.78060		0.37478		371.63980	0.37164	374.781	13.70	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	41.48060		0.04148		44.63980	0.04464	41.481	13.70	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	306.50280		0.30650		303.77910	0.30378	306.503	13.76	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	63.20280		0.06320		66.77910	0.06678	63.203	13.76	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	239.05420		0.23905		236.65120	0.23665	239.054	13.83	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	95.75420		0.09575		99.65120	0.09965	95.754	13.83	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	161.03500		0.16104		161.03620	0.16104	161.035	13.93	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	157.73500		0.15774		164.03620	0.16404	157.735	13.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.87260		9.87260		9.86630	9.86630		14.24	203,494,031.20	20,612	557,277.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,572.61400		2.57261		2,566.31600	2.56632	2,572.614	21.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.01400		0.00001		0.01600	0.00002	0.014	21.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,373.94450		1.37394		1,367.86830	1.36787	1,373.945	16.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	1.34450		0.00134		1.56830	0.00157	1.344	16.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,175.21570		1.17522		1,169.34200	1.16934	1,175.216	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	2.61570		0.00262		3.04200	0.00304	2.616	15.24	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,125.69420		1.12569		1,119.89410	1.11989	1,125.694	14.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	3.09420		0.00309		3.59410	0.00359	3.094	14.99	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,076.26250		1.07626		1,070.54820	1.07055	1,076.263	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	3.66250		0.00366		4.24820	0.00425	3.663	14.74	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,026.93820		1.02694		1,021.32350	1.02132	1,026.938	14.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	4.33820		0.00434		5.02350	0.00502	4.338	14.49	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	880.77250		0.88077		875.61440	0.87561	880.773	14.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	8.17250		0.00817		9.31440	0.00931	8.173	14.05	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	691.96270		0.69196		687.79700	0.68780	691.963	13.67	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	19.36270		0.01936		21.49700	0.02150	19.363	13.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	601.44390		0.60144		597.93930	0.59794	601.444	13.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	28.84390		0.02884		31.63930	0.03164	28.844	13.48	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	557.51490		0.55751		554.37800	0.55438	557.515	13.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	34.91490		0.03491		38.07800	0.03808	34.915	13.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	514.63040		0.51463		511.88280	0.51188	514.630	13.30	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	42.03040		0.04203		45.58280	0.04558	42.030	13.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	436.58590		0.43659		434.56600	0.43457	436.586	13.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	63.98590		0.06399		68.26600	0.06827	63.986	13.48	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	400.13760		0.40014		398.45320	0.39845	400.138	13.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	77.53760		0.07754		82.15320	0.08215	77.538	13.58	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	339.19620		0.33920		338.05140	0.33805	339.196	13.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	106.59620		0.10660		111.75140	0.11175	106.596	13.75	0.00	0	0.00

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	9.65	Call	332.80790	0.33281	331.71710	0.33172	332.808	13.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	110.20790	0.11021	115.41710	0.11542	110.208	13.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	326.49610	0.32650	325.45800	0.32546	326.496	13.79	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	113.89610	0.11390	119.15800	0.11916	113.896	13.79	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	302.03390	0.30203	301.19320	0.30119	302.034	13.86	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	129.43390	0.12943	134.89320	0.13489	129.434	13.86	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	273.22680	0.27323	272.60270	0.27260	273.227	13.96	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	150.62680	0.15063	156.30270	0.15630	150.627	13.96	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	246.38740	0.24639	245.94620	0.24595	246.387	14.05	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	173.78740	0.17379	179.64620	0.17965	173.787	14.05	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	221.49720	0.22150	221.20590	0.22121	221.497	14.14	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	198.89720	0.19890	204.90590	0.20491	198.897	14.14	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	198.52100	0.19852	198.34770	0.19835	198.521	14.24	28,019,830.00	2,830	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	225.92100	0.22592	232.04770	0.23205	225.921	14.24	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	161.94090	0.16194	161.87960	0.16188	161.941	14.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	289.34090	0.28934	295.57960	0.29558	289.341	14.69	37,936,250.00	3,875	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	143.16550	0.14317	143.12530	0.14313	143.165	14.96	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	330.56550	0.33057	336.82530	0.33683	330.566	14.96	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	131.84310	0.13184	131.80200	0.13180	131.843	15.15	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	359.24310	0.35924	365.50200	0.36550	359.243	15.15	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	126.51750	0.12652	126.47170	0.12647	126.518	15.24	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	373.91750	0.37392	380.17170	0.38017	373.918	15.24	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	118.92830	0.11893	118.87320	0.11887	118.928	15.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	396.32830	0.39633	402.57320	0.40257	396.328	15.37	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	107.28010	0.10728	107.20050	0.10720	107.280	15.60	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	434.68010	0.43468	440.90050	0.44090	434.680	15.60	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	92.89520	0.09290	92.77040	0.09277	92.895	15.92	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	490.29520	0.49030	496.47040	0.49647	490.295	15.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	87.35320	0.08735	87.20650	0.08721	87.353	16.05	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	514.75320	0.51475	520.90650	0.52091	514.753	16.05	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	83.85100	0.08385	83.68960	0.08369	83.851	16.14	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	531.25100	0.53125	537.38960	0.53739	531.251	16.14	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	71.25300	0.07125	71.02770	0.07103	71.253	16.51	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	598.65300	0.59865	604.72770	0.60473	598.653	16.51	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	58.88380	0.05888	58.63140	0.05863	58.884	17.02	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	686.28380	0.68628	692.33140	0.69233	686.284	17.02	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	48.90740	0.04891	48.62580	0.04863	48.907	17.54	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	776.30740	0.77631	782.32580	0.78233	776.307	17.54	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	44.66430	0.04466	44.36790	0.04437	44.664	17.80	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	822.06430	0.82206	828.06790	0.82807	822.064	17.80	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	40.84670	0.04085	40.53730	0.04054	40.847	18.06	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	868.24670	0.86825	874.23730	0.87424	868.247	18.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	37.41080	0.03741	37.08880	0.03709	37.411	18.31	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	914.81080	0.91481	920.78880	0.92079	914.811	18.31	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	34.31450	0.03431	33.98200	0.03398	34.314	18.57	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	961.71450	0.96171	967.68200	0.96768	961.714	18.57	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	24.42240	0.02442	24.12430	0.02412	24.422	19.56	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,151.82240	1.15182	1,157.82430	1.15782	1,151.822	19.56	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	15.07430	0.01507	14.88240	0.01488	15.074	20.98	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,442.47430	1.44247	1,448.58240	1.44858	1,442.474	20.98	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	9.78630	0.00979	9.65490	0.00965	9.786	22.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,737.18630	1.73719	1,743.35490	1.74335	1,737.186	22.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	6.67460	0.00667	6.57920	0.00658	6.675	23.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	2,034.07460	2.03407	2,040.27920	2.04028	2,034.075	23.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	5.83670	0.00584	5.74890	0.00575	5.837	26.36	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,383.23670	2.38324	2,389.44890	2.38945	2,383.237	26.36	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	5.47530	0.00548	5.39030	0.00539	5.475	28.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,632.87530	2.63288	2,639.09030	2.63909	2,632.875	28.18	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.88230	9.88230	9.87610	9.87610		14.26	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	633.87250	0.63387	630.64970	0.63065	633.873	13.48	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	31.57250	0.03157	34.54970	0.03455	31.573	13.48	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	625.05120	0.62505	621.89600	0.62190	625.051	13.47	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	32.75120	0.03275	35.79600	0.03580	32.751	13.47	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	616.26760	0.61627	613.17980	0.61318	616.268	13.45	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	33.96760	0.03397	37.07980	0.03708	33.968	13.45	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	607.52100	0.60752	604.50110	0.60450	607.521	13.43	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	35.22100	0.03522	38.40110	0.03840	35.221	13.43	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	226.46560	0.22647	226.23510	0.22624	226.466	14.22	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	224.16560	0.22417	230.13510	0.23014	224.166	14.22	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.88650	9.88650	9.88030	9.88030		14.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,687.32460	1.68732	1,681.25310	1.68125	1,687.325	17.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.82460	0.00082	0.95310	0.00095	0.825	17.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,637.46460	1.63746	1,631.41610	1.63142	1,637.465	16.97	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.96460	0.00096	1.11610	0.00112	0.965	16.97	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,587.62860	1.58763	1,581.60700	1.58161	1,587.629	16.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	1.12860	0.00113	1.30700	0.00131	1.129	16.75	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	675.87000	0.67587	672.49950	0.67250	675.870	13.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	29.37000	0.02937	32.19950	0.03220	29.370	13.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	666.95970	0.66696	663.65230	0.66365	666.960	13.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	30.45970	0.03046	33.35230	0.03335	30.460	13.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	658.08330	0.65808	654.83970	0.65484	658.083	13.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	31.58330	0.03158	34.53970	0.03454	31.583	13.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	454.30480	0.45430	452.70010	0.45270	454.305	13.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	77.80480	0.07780	82.40010	0.08240	77.805	13.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	391.94460	0.39194	390.81780	0.39082	391.945	13.71	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	105.44460	0.10544	110.51780	0.11052	105.445	13.71	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	329.36430	0.32936	328.65560	0.32866	329.364	13.90	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	142.86430	0.14286	148.35560	0.14836	142.864	13.90	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.92320	9.92320	9.91700	9.91700		14.29	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	603.13910	0.60314	601.37180	0.60137	603.139	13.31	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	69.93910	0.06994	74.37180	0.07437	69.939	13.31	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	595.09350	0.59509	593.39090	0.59339	595.093	13.30	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	71.89350	0.07189	76.39090	0.07639	71.894	13.30	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	587.51240	0.58751	585.87530	0.58588	587.512	13.32	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	74.31240	0.07431	78.87530	0.07888	74.312	13.32	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	543.22080	0.54322	541.97100	0.54197	543.221	13.44	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	90.02080	0.09002	94.97100	0.09497	90.021	13.44	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	225.01010	0.22501	225.94650	0.22595	225.010	14.94	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	371.81010	0.37181	378.94650	0.37895	371.810	14.94	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.92750	9.92750	9.92130	9.92130		14.33	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	536.26620	0.53627	535.18910	0.53519	536.266	13.52	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	98.76620	0.09877	103.88910	0.10389	98.766	13.52	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	529.22990	0.52923	528.21430	0.52821	529.230	13.54	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	101.72990	0.10173	106.91430	0.10691	101.730	13.54	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	522.25330	0.52225	521.29850	0.52130	522.253	13.56	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	104.75330	0.10475	109.99850	0.11000	104.753	13.56	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	494.92860	0.49493	494.20990	0.49421	494.929	13.63	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	117.42860	0.11743	122.90990	0.12291	117.429	13.63	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	222.41120	0.22241	223.51710	0.22352	222.411	15.09	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	394.91120	0.39491	402.21710	0.40222	394.911	15.09	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.93170	9.93170	9.92550	9.92550		14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,684.51000	1.68451	1,678.71730	1.67872	1,684.510	16.00	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	2.81000	0.00281	3.21730	0.00322	2.810	16.00	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,634.93450	1.63493	1,629.19910	1.62920	1,634.935	15.83	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 28/10/2013	Any day expiry	8.30	Put	3.23450	0.00323			3.69910	0.00370	3.234	15.83	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	585.29600	0.58530			584.43260	0.58443	585.296	13.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	83.59600	0.08360			88.93260	0.08893	83.596	13.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	577.93710	0.57794			577.14230	0.57714	577.937	13.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	86.23710	0.08624			91.64230	0.09164	86.237	13.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	570.63260	0.57063			569.90710	0.56991	570.633	13.38	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	88.93260	0.08893			94.40710	0.09441	88.933	13.38	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	467.97670	0.46798			468.17680	0.46818	467.977	13.68	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	136.27670	0.13628			142.67680	0.14268	136.277	13.68	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	406.93660	0.40694			407.62840	0.40763	406.937	13.88	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	175.23660	0.17524			182.12840	0.18213	175.237	13.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.97540	9.97540			9.96900	9.96900		14.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,682.95530	1.68296			1,677.38070	1.67738	1,682.955	15.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	7.55530	0.00756			8.38070	0.00838	7.555	15.93	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	656.33370	0.65633			654.66190	0.65466	656.334	13.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	110.93370	0.11093			115.66190	0.11566	110.934	13.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	648.80960	0.64881			647.18610	0.64719	648.810	13.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	113.40960	0.11341			118.18610	0.11819	113.410	13.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	641.32470	0.64132			639.75110	0.63975	641.325	13.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	115.92470	0.11592			120.75110	0.12075	115.925	13.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	480.98800	0.48099			480.47280	0.48047	480.988	14.21	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	205.58800	0.20559			211.47280	0.21147	205.588	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.99870	9.99870			9.99220	9.99220		15.02	8,298,921.00	830	83,607.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,600.15230	2.60015			2,593.79490	2.59379	2,600.152	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.45230	0.00145			1.59490	0.00159	1.452	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,004.36770	2.00437			1,998.41000	1.99841	2,004.368	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	5.66770	0.00567			6.21000	0.00621	5.668	16.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,276.68400	1.27668			1,272.03990	1.27204	1,276.684	14.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	27.98400	0.02798			29.83990	0.02984	27.984	14.83	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,136.56820	1.13657			1,132.36970	1.13237	1,136.568	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	37.86820	0.03787			40.16970	0.04017	37.868	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,110.83340	1.11083			1,106.72560	1.10673	1,110.833	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	40.03340	0.04003			42.42560	0.04243	40.033	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,065.00560	1.06501			1,061.06490	1.06106	1,065.006	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	44.20560	0.04421			46.76490	0.04676	44.206	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,044.87490	1.04487			1,041.01190	1.04101	1,044.875	14.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	46.17490	0.04617			48.81190	0.04881	46.175	14.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,020.33300	1.02033			1,016.58220	1.01658	1,020.333	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	49.53300	0.04953			52.28220	0.05228	49.533	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	873.52330	0.87352			870.49140	0.87049	873.523	14.01	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	74.82330	0.07482			78.29140	0.07829	74.823	14.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	714.50640	0.71451			712.33630	0.71234	714.506	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	115.80640	0.11581			120.13630	0.12014	115.806	13.90	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	607.91370	0.60791			606.37020	0.60637	607.914	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	159.21370	0.15921			164.17020	0.16417	159.214	13.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	576.62510	0.57663			575.27290	0.57527	576.625	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	177.92510	0.17793			183.07290	0.18307	177.925	14.08	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	523.44490	0.52344			522.40440	0.52240	523.445	14.29	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	214.74490	0.21474			220.20440	0.22020	214.745	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	517.78390	0.51778			516.77550	0.51678	517.784	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	219.08390	0.21908			224.57550	0.22458	219.084	14.32	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	463.86360	0.46386			463.14340	0.46314	463.864	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	265.16360	0.26516			270.94340	0.27094	265.164	14.55	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	438.70850	0.43871			438.11290	0.43811	438.708	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	290.00850	0.29001			295.91290	0.29591	290.008	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	370.17610	0.37018			369.87190	0.36987	370.176	15.02	0.00	0	150.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	371.47610	0.37148			377.67190	0.37767	371.476	15.02	0.00	0	300.00

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	10.10	Call	332.41330	0.33241	332.28130	0.33228	332.413	15.35	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	433.71330	0.43371	440.08130	0.44008	433.713	15.35	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	277.22840	0.27723	277.29220	0.27729	277.228	15.91	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	548.52840	0.54853	555.09220	0.55509	548.528	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	268.55910	0.26856	268.64890	0.26865	268.559	16.01	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	569.85910	0.56986	576.44890	0.57645	569.859	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	241.75900	0.24176	241.91100	0.24191	241.759	16.35	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	643.05900	0.64306	649.71100	0.64971	643.059	16.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	207.22500	0.20723	207.44500	0.20744	207.225	16.85	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	758.52500	0.75853	765.24500	0.76525	758.525	16.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	197.14260	0.19714	197.38580	0.19739	197.143	17.03	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	798.44260	0.79844	805.18580	0.80519	798.443	17.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	178.69330	0.17869	178.97220	0.17897	178.693	17.38	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	879.99330	0.87999	886.77220	0.88677	879.993	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	162.31260	0.16231	162.61300	0.16261	162.313	17.73	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	963.61260	0.96361	970.41300	0.97041	963.613	17.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	134.82580	0.13483	135.13790	0.13514	134.826	18.43	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,136.12580	1.13613	1,142.93790	1.14294	1,136.126	18.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	112.92280	0.11292	113.24750	0.11325	112.923	19.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,314.22280	1.31422	1,321.04750	1.32105	1,314.223	19.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	99.49170	0.09949	99.81170	0.09981	99.492	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,450.79170	1.45079	1,457.61170	1.45761	1,450.792	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	88.14190	0.08814	88.45150	0.08845	88.142	20.16	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,589.44190	1.58944	1,596.25150	1.59625	1,589.442	20.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	75.64250	0.07564	75.92980	0.07593	75.643	20.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,776.94250	1.77694	1,783.72980	1.78373	1,776.943	20.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	61.23620	0.06124	61.48330	0.06148	61.236	21.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,062.53620	2.06254	2,069.28330	2.06928	2,062.536	21.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	58.44980	0.05845	58.76570	0.05877	58.450	24.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,409.74980	2.40975	2,416.56570	2.41657	2,409.750	24.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	57.76250	0.05776	58.10450	0.05810	57.763	25.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,559.06250	2.55906	2,565.90450	2.56590	2,559.063	25.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.01330	10.01330	10.00670	10.00670		15.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	603.64040	0.60364	601.96450	0.60196	603.640	14.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	180.34040	0.18034	185.26450	0.18526	180.340	14.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	597.50110	0.59750	595.86210	0.59586	597.501	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	184.20110	0.18420	189.16210	0.18916	184.201	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	591.41250	0.59141	589.80770	0.58981	591.413	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	188.11250	0.18811	193.10770	0.19311	188.113	14.11	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.06580	10.06580	10.05890	10.05890		15.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	416.22120	0.41622	415.26330	0.41526	416.221	15.41	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	470.42120	0.47042	476.36330	0.47636	470.421	15.41	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	296.91660	0.29692	295.95130	0.29595	296.917	16.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	741.11660	0.74112	747.05130	0.74705	741.117	16.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	294.42980	0.29443	293.46010	0.29346	294.430	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	748.62980	0.74863	754.56010	0.75456	748.630	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	291.96520	0.29197	290.99370	0.29099	291.965	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	756.16520	0.75617	762.09370	0.76209	756.165	16.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.11210	10.11210	10.10440	10.10440		15.43	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,114.28250	1.11428	1,108.97870	1.10898	1,114.283	14.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	92.18250	0.09218	94.57870	0.09458	92.183	14.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,105.63620	1.10564	1,100.35730	1.10036	1,105.636	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	93.53620	0.09354	95.95730	0.09596	93.536	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,097.46200	1.09746	1,092.20830	1.09221	1,097.462	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	95.36200	0.09536	97.80830	0.09781	95.362	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.13750		10.13750	10.13750	10.12940	10.12940		15.57	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,450.03150	2.45003	2,442.25210	2.44225	2,450.031	17.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	7.70	Put	12.53150	0.01253		12.85210	0.01285	12.532	17.73	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Call	1,963.48050	1.96348	1,956.45400	1.95645	1,963.480	16.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Put	25.98050	0.02598	27.05400	0.02705	25.981	16.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Call	1,493.97180	1.49397	1,486.10560	1.48611	1,493.972	15.16	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Put	56.47180	0.05647	56.70560	0.05671	56.472	15.16	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Call	1,017.76470	1.01776	1,013.14990	1.01315	1,017.765	14.17	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Put	130.26470	0.13026	133.74990	0.13375	130.265	14.17	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Call	775.09990	0.77510	771.05080	0.77105	775.100	14.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Put	227.59990	0.22760	231.65080	0.23165	227.600	14.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Call	768.53840	0.76854	765.01500	0.76501	768.538	14.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Put	231.03840	0.23104	235.61500	0.23561	231.038	14.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Call	762.01110	0.76201	759.01810	0.75902	762.011	14.28	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Put	234.51110	0.23451	239.61810	0.23962	234.511	14.28	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Call	708.15640	0.70816	706.79890	0.70680	708.156	14.42	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Put	270.65640	0.27066	277.39890	0.27740	270.656	14.42	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Call	681.04270	0.68104	679.13070	0.67913	681.043	14.54	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Put	293.54270	0.29354	299.73070	0.29973	293.543	14.54	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	461.40900	0.46141	458.08860	0.45809	461.409	15.85	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	573.90900	0.57391	578.68860	0.57869	573.909	15.85	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	428.03730	0.42804	424.86060	0.42486	428.037	16.13	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	640.53730	0.64054	645.46060	0.64546	640.537	16.13	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	412.40540	0.41241	409.29700	0.40930	412.405	16.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	674.90540	0.67491	679.89700	0.67990	674.905	16.27	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	383.12780	0.38313	380.14350	0.38014	383.128	16.56	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	745.62780	0.74563	750.74350	0.75074	745.628	16.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	356.31370	0.35631	353.84220	0.35384	356.314	16.84	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	818.81370	0.81881	824.44220	0.82444	818.814	16.84	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	343.77060	0.34377	341.54470	0.34154	343.771	16.98	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	856.27060	0.85627	862.14470	0.86214	856.271	16.98	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	299.43480	0.29943	297.48930	0.29749	299.435	17.57	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	1,011.93480	1.01193	1,018.08930	1.01809	1,011.935	17.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	270.99790	0.27100	269.23010	0.26923	270.998	18.01	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	1,133.49790	1.13350	1,139.83010	1.13983	1,133.498	18.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	254.03290	0.25403	252.04550	0.25205	254.033	18.31	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	1,216.53290	1.21653	1,222.64550	1.22265	1,216.533	18.31	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	246.09340	0.24609	243.99940	0.24400	246.093	18.46	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	1,258.59340	1.25859	1,264.59940	1.26460	1,258.593	18.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	230.80130	0.23080	228.92130	0.22892	230.801	18.73	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,343.30130	1.34330	1,349.52130	1.34952	1,343.301	18.73	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	197.86370	0.19786	196.46350	0.19646	197.864	19.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,560.36370	1.56036	1,567.06350	1.56706	1,560.364	19.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	171.21760	0.17122	170.21510	0.17022	171.218	20.13	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,783.71760	1.78372	1,790.81510	1.79082	1,783.718	20.13	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	149.55730	0.14956	148.88440	0.14888	149.557	20.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	2,012.05730	2.01206	2,019.48440	2.01948	2,012.057	20.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	134.24630	0.13425	143.88580	0.14389	134.246	21.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	2,246.74630	2.24675	2,264.48580	2.26449	2,246.746	21.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	130.86830	0.13087	140.56000	0.14056	130.868	22.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,493.36830	2.49337	2,511.16000	2.51116	2,493.368	22.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	129.11450	0.12911	138.87250	0.13887	129.115	24.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,691.61450	2.69161	2,709.47250	2.70947	2,691.615	24.01	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.14050	10.14050	10.13230	10.13230		15.57	0.00	0	3,000.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	1,151.25060	1.15125	1,145.25600	1.14526	1,151.251	14.30	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	100.75060	0.10075	102.95600	0.10296	100.751	14.30	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	1,142.67500	1.14267	1,137.06430	1.13706	1,142.675	14.28	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	102.17500	0.10217	104.76430	0.10476	102.175	14.28	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	1,134.11930	1.13412	1,128.89680	1.12890	1,134.119	14.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	103.61930	0.10362	106.59680	0.10660	103.619	14.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.24470	10.24470	10.23480	10.23480		15.89	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	720.28550	0.72029	713.64550	0.71365	720.286	15.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	415.58550	0.41559	418.84550	0.41885	415.586	15.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	715.60720	0.71561	708.97440	0.70897	715.607	15.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	420.90720	0.42091	424.17440	0.42417	420.907	15.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	710.96140	0.71096	704.33580	0.70434	710.961	15.16	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	426.26140	0.42626	429.53580	0.42954	426.261	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.27330	10.27330	10.26300	10.26300		16.04	0.00	0	7,190.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,881.78430	1.88178	1,872.42860	1.87243	1,881.784	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	58.48430	0.05848	59.42860	0.05943	58.484	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,611.02760	1.61103	1,601.63210	1.60163	1,611.028	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	87.72760	0.08773	88.63210	0.08863	87.728	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,394.16650	1.39417	1,384.65380	1.38465	1,394.166	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	120.86650	0.12087	121.65380	0.12165	120.866	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,227.75810	1.22776	1,218.09900	1.21810	1,227.758	14.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	154.45810	0.15446	155.09900	0.15510	154.458	14.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	952.06090	0.95206	941.45860	0.94146	952.061	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	268.76090	0.26876	268.45860	0.26846	268.761	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	945.65440	0.94565	935.02280	0.93502	945.654	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	272.35440	0.27235	272.02280	0.27202	272.354	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	939.28110	0.93928	928.61670	0.92862	939.281	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	275.98110	0.27598	275.61670	0.27562	275.981	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	853.19150	0.85319	842.07540	0.84208	853.191	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	329.89150	0.32989	329.07540	0.32908	329.892	14.74	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	823.86810	0.82387	815.83540	0.81584	823.868	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	350.56810	0.35057	352.83540	0.35284	350.568	14.78	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	450.28550	0.45029	443.99480	0.44399	450.286	17.28	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	976.98550	0.97699	980.99480	0.98099	976.986	17.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	296.42220	0.29642	292.22920	0.29223	296.422	19.29	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,623.12220	1.62312	1,629.22920	1.62923	1,623.122	19.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	257.40270	0.25740	253.87760	0.25388	257.403	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,884.10270	1.88410	1,890.87760	1.89088	1,884.103	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	225.75680	0.22576	222.80460	0.22280	225.757	20.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,152.45680	2.15246	2,159.80460	2.15980	2,152.457	20.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	208.53530	0.20854	208.95480	0.20895	208.535	21.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,435.23530	2.43524	2,445.95480	2.44595	2,435.235	21.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	201.83230	0.20183	202.70050	0.20270	201.832	23.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,828.53230	2.82853	2,839.70050	2.83970	2,828.532	23.63	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.42080	10.42080	10.41020	10.41020		16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,563.39570	2.56340	2,552.47270	2.55247	2,563.396	16.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	42.59570	0.04260	42.27270	0.04227	42.596	16.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,094.05320	2.09405	2,082.99960	2.08300	2,094.053	15.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	73.25320	0.07325	72.79960	0.07280	73.253	15.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,656.31260	1.65631	1,644.86850	1.64487	1,656.313	15.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	135.51260	0.13551	134.66850	0.13467	135.513	15.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	950.48050	0.95048	938.57250	0.93857	950.481	15.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	429.68050	0.42968	428.37250	0.42837	429.681	15.21	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	777.61420	0.77761	766.93240	0.76693	777.614	16.13	0.00	0	0.00

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	646.81420		0.64681		646.73240	0.64673	646.814	16.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	773.69820		0.77370		763.05020	0.76305	773.698	16.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	652.89820		0.65290		652.85020	0.65285	652.898	16.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	769.81080		0.76981		759.19680	0.75920	769.811	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	659.01080		0.65901		658.99680	0.65900	659.011	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	560.61700		0.56062		552.05060	0.55205	560.617	17.55	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,089.81700		1.08982		1,091.85060	1.09185	1,089.817	17.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	342.40360		0.34240		336.95390	0.33695	342.404	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,021.60360		2.02160		2,026.75390	2.02675	2,021.604	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	291.90700		0.29191		287.45480	0.28745	291.907	21.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,471.10700		2.47111		2,477.25480	2.47725	2,471.107	21.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	277.42950		0.27743		273.80240	0.27380	277.430	23.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,006.62950		3.00663		3,013.60240	3.01360	3,006.630	23.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.55720		10.55720		10.54770	10.54770		16.75	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,615.98100		2.61598		2,605.91950	2.60592	2,615.981	16.36	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	58.78100		0.05878		58.21950	0.05822	58.781	16.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,199.05250		2.19905		2,188.76530	2.18877	2,199.053	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	91.85250		0.09185		91.06530	0.09107	91.853	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,155.09650		2.15510		2,144.75120	2.14475	2,155.096	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	97.89650		0.09790		97.05120	0.09705	97.896	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,111.44400		2.11144		2,101.03850	2.10104	2,111.444	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	104.24400		0.10424		103.33850	0.10334	104.244	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,289.25470		1.28925		1,277.35810	1.27736	1,289.255	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	332.05470		0.33205		329.65810	0.32966	332.055	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,060.46900		1.06047		1,048.26220	1.04826	1,060.469	15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	503.26900		0.50327		500.56220	0.50056	503.269	15.57	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	683.06370		0.68306		673.66620	0.67367	683.064	17.59	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,125.86370		1.12586		1,125.96620	1.12597	1,125.864	17.59	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.12580		11.12580		11.12110	11.12110		17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,256.40180		2.25640		2,246.10050	2.24610	2,256.402	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	280.60180		0.28060		275.00050	0.27500	280.602	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,218.66970		2.21867		2,207.97110	2.20797	2,218.670	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	292.86970		0.29287		286.87110	0.28687	292.870	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,181.30090		2.18130		2,170.19000	2.17019	2,181.301	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	305.50090		0.30550		299.09000	0.29909	305.501	15.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.87260		9.87260		9.86630	9.86630		14.24	49,363.00	5	606.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	98,756.95650		0.98757		98,204.59680	0.98205	98,756.957	14.28	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	496.95650		0.00497		574.59680	0.00575	496.957	14.28	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	97,774.15240		0.97774		97,224.26110	0.97224	97,774.152	14.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	514.15240		0.00514		594.26110	0.00594	514.152	14.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	96,798.98580		0.96799		96,252.07900	0.96252	96,798.986	14.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	538.98580		0.00539		622.07900	0.00622	538.986	14.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	36,552.33220		0.36552		36,415.03360	0.36415	36,552.332	13.67	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,292.33220		0.09292		9,785.03360	0.09785	9,292.332	13.67	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	7,887.14920		0.07887		7,868.58510	0.07869	7,887.149	16.28	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	55,627.14920		0.55627		56,238.58510	0.56239	55,627.149	16.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.99870		9.99870		9.99220	9.99220		15.02	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	64,767.87100		0.64768		64,588.66930	0.64589	64,767.871	13.86	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,897.87100		0.13898		14,368.66930	0.14369	13,897.871	13.86	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	64,044.91960		0.64045		63,869.92710	0.63870	64,044.920	13.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	14,174.91960		0.14175		14,649.92710	0.14650	14,174.920	13.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	63,384.25730		0.63384		63,213.49280	0.63213	63,384.257	13.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14,514.25730		0.14514		14,993.49280	0.14993	14,514.257	13.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	28,317.67570		0.28318		28,322.32590	0.28322	28,317.676	15.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	53,447.67570		0.53448		54,102.32590	0.54102	53,447.676	15.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	25,476.88840		0.25477		25,489.20180	0.25489	25,476.888	16.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Put	60,606.88840	0.60607	61,269.20180	0.61269	60,606.888	16.18	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Call	15,482.23070	0.15482	15,513.00170	0.15513	15,482.231	17.90	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Put	100,612.23070	1.00612	101,293.00170	1.01293	100,612.231	17.90	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.13750	10.13750	10.12940	10.12940	15.57	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	73,844.05920	0.73844	74,354.65990	0.74355	73,844.059	16.53	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	38,594.05920	0.38594	38,294.65990	0.38295	38,594.059	16.53	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	38,312.78420	0.38313	38,014.34870	0.38014	38,312.784	16.56	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	74,562.78420	0.74563	75,074.34870	0.75074	74,562.784	16.56	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	38,033.65760	0.38034	37,740.61470	0.37741	38,033.658	16.59	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	75,283.65760	0.75284	75,800.61470	0.75801	75,283.658	16.59	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future				15.17160	15.17160	15.10390	15.10390	13.60	0.00	0		26,678.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Call	566.83330	0.56683	525.45760	0.52546	566.833	13.48	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Put	135.23330	0.13523	161.55760	0.16156	135.233	13.48	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Call	559.84780	0.55985	518.80430	0.51880	559.848	13.48	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Put	138.24780	0.13825	164.90430	0.16490	138.248	13.48	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Call	552.90750	0.55291	512.19670	0.51220	552.908	13.48	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Put	141.30750	0.14131	168.29670	0.16830	141.308	13.48	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				15.35810	15.35810	15.28960	15.28960	14.20	46,074.30	3		8,048.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	785.15890	0.78516	746.02790	0.74603	785.159	13.86	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	317.05890	0.31706	346.42790	0.34643	317.059	13.86	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	779.18720	0.77919	740.25670	0.74026	779.187	13.87	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	321.08720	0.32109	350.65670	0.35066	321.087	13.87	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	773.24340	0.77324	734.51310	0.73451	773.243	13.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	325.14340	0.32514	354.91310	0.35491	325.143	13.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				15.56550	15.56550	15.49440	15.49440	14.63	0.00	0		1,950.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	1,486.43230	1.48643	1,433.23080	1.43323	1,486.432	13.90	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	210.93230	0.21093	228.83080	0.22883	210.932	13.90	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	213.32000	0.21332	231.35090	0.23135	213.320	13.90	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	1,478.82000	1.47882	1,425.75090	1.42575	1,478.820	13.90	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	1,471.22720	1.47123	1,418.29090	1.41829	1,471.227	13.90	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	215.72720	0.21573	233.89090	0.23389	215.727	13.90	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				15.77030	15.77030	15.69470	15.69470	14.90	0.00	0		0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	775.48560	0.77549	744.86030	0.74486	775.486	15.18	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	1,045.18560	1.04519	1,090.16030	1.09016	1,045.186	15.18	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	771.95070	0.77195	741.43360	0.74143	771.951	15.19	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	1,051.65070	1.05165	1,096.73360	1.09673	1,051.651	15.19	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	768.43250	0.76843	738.02920	0.73803	768.433	15.20	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	1,058.13250	1.05813	1,103.32920	1.10333	1,058.133	15.20	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.10060	0.10060	0.09903	0.09903	15.35	1,005.96	10		216.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	1,063.29360	0.01063	912.79340	0.00913	1,063.294	14.31	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	3.69360	0.00004	9.79340	0.00010	3.694	14.31	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	262.74540	0.00263	193.91330	0.00194	262.745	15.35	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	203.14540	0.00203	290.91330	0.00291	203.145	15.35	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	39.21680	0.00039	27.90500	0.00028	39.217	19.10	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	979.61680	0.00980	1,124.90500	0.01125	979.617	19.10	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10194	0.10194	0.10035	0.10035	17.17	0.00	0		14,275.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,243.82150	0.01244	1,105.69680	0.01106	1,243.821	16.25	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	50.02150	0.00050	70.79680	0.00071	50.021	16.25	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	531.95950	0.00532	453.61330	0.00454	531.959	17.17	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	338.15950	0.00338	418.71330	0.00419	338.159	17.17	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	214.80290	0.00215	180.80870	0.00181	214.803	19.95	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	1,021.00290	0.01021	1,145.90870	0.01146	1,021.003	19.95	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				13.10170	13.10170	13.05580	13.05580	13.38	0.00	0		69,551.00

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	11.30	Call	1,804.59290	1.80459	1,759.24660	1.75925	1,804.593	17.06	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	2.89290	0.00289	3.44660	0.00345	2.893	17.06	0.00	0	29,000.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.50	Call	1,605.82930	1.60583	1,560.74010	1.56074	1,605.829	16.04	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.50	Put	4.12930	0.00413	4.94010	0.00494	4.129	16.04	0.00	0	400.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.55	Call	1,556.22480	1.55622	1,511.21850	1.51122	1,556.225	15.78	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.55	Put	4.52480	0.00452	5.41850	0.00542	4.525	15.78	0.00	0	500.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.99	Call	1,124.31250	1.12431	1,081.12960	1.08113	1,124.313	13.96	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.99	Put	12.61250	0.01261	15.32960	0.01533	12.613	13.96	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.00	Call	1,114.67880	1.11468	1,071.55120	1.07155	1,114.679	13.94	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.00	Put	12.97880	0.01298	15.75120	0.01575	12.979	13.94	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Call	1,105.05520	1.10506	1,061.98390	1.06198	1,105.055	13.91	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Put	13.35520	0.01336	16.18390	0.01618	13.355	13.91	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Call	1,066.66660	1.06667	1,023.83220	1.02383	1,066.667	13.80	0.00	0	400.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Put	14.96660	0.01497	18.03220	0.01803	14.967	13.80	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Call	1,018.94040	1.01894	976.42680	0.97643	1,018.940	13.66	0.00	0	500.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Put	17.24040	0.01724	20.62680	0.02063	17.240	13.66	0.00	0	30,800.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	26.17770	0.02618	30.71550	0.03072	26.178	13.24	0.00	0	200.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	877.87770	0.87788	836.51550	0.83652	877.878	13.24	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Call	786.07020	0.78607	745.66000	0.74566	786.070	12.96	0.00	0	200.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Put	34.37020	0.03437	39.86000	0.03986	34.370	12.96	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Call	614.88060	0.61488	580.22700	0.58023	614.881	12.79	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Put	63.18060	0.06318	74.42700	0.07443	63.181	12.79	0.00	0	46,000.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Put	149.72710	0.14973	168.72360	0.16872	149.727	13.11	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Call	401.42710	0.40143	374.52360	0.37452	401.427	13.11	0.00	0	200.00	
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Call	81.83830	0.08184	76.24440	0.07624	81.838	15.58	0.00	0	31,212.00	
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	780.13830	0.78014	820.44440	0.82044	780.138	15.58	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	1,425.04170	1.42504	1,468.98120	1.46898	1,425.042	17.83	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	26.74170	0.02674	24.78120	0.02478	26.742	17.83	0.00	0	7,900.00	
€ / 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	11.89	Call	454.66990	0.45467	456.13420	0.45613	454.670	13.03	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.89	Put	268.96990	0.26897	270.43420	0.27043	268.970	13.03	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.90	Call	449.29660	0.44930	450.76620	0.45077	449.297	13.04	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.90	Put	273.59660	0.27360	275.06620	0.27507	273.597	13.04	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.91	Call	443.97220	0.44397	445.44680	0.44545	443.972	13.05	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.91	Put	278.27220	0.27827	279.74680	0.27975	278.272	13.05	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future			13.27360	13.27360	13.22720	13.22720		14.10	0.00	0	31,473.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,094.55280	2.09455	2,047.91250	2.04791	2,094.553	15.95	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	20.95280	0.02095	20.71250	0.02071	20.953	15.95	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	1,857.80980	1.85781	1,810.46310	1.81046	1,857.810	15.05	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	27.20980	0.02721	26.26310	0.02626	27.210	15.05	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	1,809.33970	1.80934	1,761.81370	1.76181	1,809.340	14.87	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	28.73970	0.02874	27.61370	0.02761	28.740	14.87	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	1,760.96740	1.76097	1,713.24780	1.71325	1,760.967	14.69	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	30.36740	0.03037	29.04780	0.02905	30.367	14.69	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	915.86530	0.91587	882.02770	0.88203	915.865	13.22	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	142.26530	0.14227	154.82770	0.15483	142.265	13.22	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	843.28780	0.84329	812.11920	0.81212	843.288	13.27	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	169.68780	0.16969	184.91920	0.18492	169.688	13.27	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	546.75840	0.54676	519.50780	0.51951	546.758	13.96	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	373.15840	0.37316	392.30780	0.39231	373.158	13.96	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future			13.46470	13.46470	13.41580	13.41580		14.75	0.00	0	7,837.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,179.09710	1.17910	1,138.37240	1.13837	1,179.097	13.58	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	204.39710	0.20440	212.57240	0.21257	204.397	13.58	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	207.12260	0.20712	215.26290	0.21526	207.123	13.58	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,171.82260	1.17182	1,131.06290	1.13106	1,171.823	13.58	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,164.56990	1.16457	1,123.77760	1.12378	1,164.570	13.59	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	209.86990	0.20987	217.97760	0.21798	209.870	13.59	0.00	0	0.00	

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			13.65310		13.65310		13.60110	13.60110		15.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	722.41040		0.72241	688.33470	0.68833	722.410		15.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	859.31040		0.85931	877.23470	0.87723	859.310		15.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	718.77490		0.71877	684.82290	0.68482	718.775		15.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	865.67490		0.86567	883.72290	0.88372	865.675		15.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	715.15400		0.71515	681.33590	0.68134	715.154		15.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	872.05400		0.87205	890.23590	0.89024	872.054		15.39	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.04940		14.04940	13.99820	13.99820			15.76	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	821.33970		0.82134	834.77640	0.83478	821.340		15.26	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,180.73970		1.18074	1,142.97640	1.14298	1,180.740		15.26	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,176.42050		1.17642	1,138.75270	1.13875	1,176.421		15.27	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	827.02050		0.82702	840.55270	0.84055	827.021		15.27	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,172.11930		1.17212	1,134.55340	1.13455	1,172.119		15.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	832.71930		0.83272	846.35340	0.84635	832.719		15.29	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.92342		109.92342	109.92027	109.92027				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	8,066.58000		8.06658	8,069.73000	8.06973	8,066.580			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	8,076.58000		8.07658	8,079.73000	8.07973	8,076.580			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	8,086.58000		8.08658	8,089.73000	8.08973	8,086.580			0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.48850		111.48850	111.48528	111.48528				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	498.50000		0.49850	495.28000	0.49528	498.500			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	488.50000		0.48850	485.28000	0.48528	488.500			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
2025	On 07/11/2013	Bond Future	111.01	Call	478.50000		0.47850	475.28000	0.47528	478.500			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
2038	On 01/08/2013	Bond Future			108.39501		108.39501	108.39032	108.39032				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	6,594.99000		6.59499	6,599.68000	6.59968	6,594.990			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	6,604.99000		6.60499	6,609.68000	6.60968	6,604.990			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	6,614.99000		6.61499	6,619.68000	6.61968	6,614.990			0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.93822		109.93822	109.93374	109.93374				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	51.78000		0.05178	56.26000	0.05626	51.780			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	61.78000		0.06178	66.26000	0.06626	61.780			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	71.78000		0.07178	76.26000	0.07626	71.780			0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.38258		109.38258	109.37752	109.37752				0.00	0	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	9,607.42000		9.60742	9,612.48000	9.61248	9,607.420			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	9,617.42000		9.61742	9,622.48000	9.62248	9,617.420			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	9,627.42000		9.62742	9,632.48000	9.63248	9,627.420			0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.94005		110.94005	110.93472	110.93472				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	950.05000		0.95005	944.72000	0.94472	950.050			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	940.05000		0.94005	934.72000	0.93472	940.050			0.00	0	0.00

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	930.05000	0.93005	924.72000	0.92472	930.050		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			400.54000	400.54000	401.91900	401.91900			0.00	0	0.00
AL37	On 07/11/2013	Index Future			406.18900	406.18900	407.58800	407.58800			0.00	0	0.00
AL37	On 06/02/2014	Index Future			411.63900	411.63900	413.05600	413.05600			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			472.08600	472.08600	474.35300	474.35300			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			478.74400	478.74400	481.04300	481.04300			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			485.16700	485.16700	487.49700	487.49700			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			424.36900	424.36900	426.17500	426.17500			674,746,710.00	159	281.00
ALBI	On 07/11/2013	Index Future			430.35400	430.35400	432.18600	432.18600			684,262,860.00	159	494.00
ALBI	On 06/02/2014	Index Future			436.12700	436.12700	437.98400	437.98400			0.00	0	62.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.08690	9.08690	9.03600	9.03600		11.85	0.00	0	6,675.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	601.17210	0.60117	549.42810	0.54943	601.172	12.41	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	14.27210	0.01427	13.42810	0.01343	14.272	12.41	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	51.44380	0.05144	63.92020	0.06392	51.444	11.46	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	338.34380	0.33834	299.92020	0.29992	338.344	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	274.41280	0.27441	240.96800	0.24097	274.413	11.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	77.51280	0.07751	94.96800	0.09497	77.513	11.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	267.77630	0.26778	234.91770	0.23492	267.776	11.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	80.87630	0.08088	98.91770	0.09892	80.876	11.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	261.23640	0.26124	228.96890	0.22897	261.236	11.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	84.33640	0.08434	102.96890	0.10297	84.336	11.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	83.42670	0.08343	71.20140	0.07120	83.427	12.21	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	296.52670	0.29653	335.20140	0.33520	296.527	12.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	4.46710	0.00447	3.78420	0.00378	4.467	16.24	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,217.56710	1.21757	1,267.78420	1.26778	1,217.567	16.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.14960	9.14960	9.09840	9.09840		12.04	0.00	0	7,944.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	873.80110	0.87380	828.01080	0.82801	873.801	11.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	24.20110	0.02420	29.61080	0.02961	24.201	11.48	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	618.06190	0.61806	577.82780	0.57783	618.062	11.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	68.46190	0.06846	79.42780	0.07943	68.462	11.60	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	212.63320	0.21263	194.30350	0.19430	212.633	12.35	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	363.03320	0.36303	395.90350	0.39590	363.033	12.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	162.23960	0.16224	147.80080	0.14780	162.240	12.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	472.63960	0.47264	509.40080	0.50940	472.640	12.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	159.48460	0.15948	145.26610	0.14527	159.485	12.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	479.88460	0.47988	516.86610	0.51687	479.885	12.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	156.77280	0.15677	142.77420	0.14277	156.773	12.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	487.17280	0.48717	524.37420	0.52437	487.173	12.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	127.41550	0.12742	115.59060	0.11559	127.415	12.98	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	577.81550	0.57782	617.19060	0.61719	577.816	12.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	38.19800	0.03820	34.71500	0.03471	38.198	14.51	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,188.59800	1.18860	1,236.31500	1.23632	1,188.598	14.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	24.86840	0.02487	22.33040	0.02233	24.868	15.39	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,475.26840	1.47527	1,523.93040	1.52393	1,475.268	15.39	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.22210	9.22210	9.16860	9.16860		12.14	0.00	0	2,890.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	259.48230	0.25948	241.55250	0.24155	259.482	12.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	527.38230	0.52738	562.95250	0.56295	527.382	12.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	256.33280	0.25633	238.61700	0.23862	256.333	12.69	0.00	0	0.00

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	534.23280		0.53423		570.01700	0.57002	534.233	12.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	541.11960		0.54112		577.11340	0.57711	541.120	12.71	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	253.21960		0.25322		235.71340	0.23571	253.220	12.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.29510		9.29510		9.23880	9.23880		12.35	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	238.99430		0.23899		224.58760	0.22459	238.994	13.33	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	833.89430		0.83389		875.78760	0.87579	833.894	13.33	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	236.69590		0.23670		222.44830	0.22245	236.696	13.35	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	841.59590		0.84160		883.64830	0.88365	841.596	13.35	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	234.42420		0.23442		220.33430	0.22033	234.424	13.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	849.32420		0.84932		891.53430	0.89153	849.324	13.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.69100		9.69100		9.64560	9.64560		13.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,525.61300		2.52561	2,483.63830	2.48364		2,525.613	14.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	84.61300		0.08461	88.03830	0.08804		84.613	14.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,479.34670		2.47935	2,438.52920	2.43853		2,479.347	14.34	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	88.34670		0.08835	92.92920	0.09293		88.347	14.34	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	92.22290		0.09222	98.03930	0.09804		92.223	14.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,433.22290		2.43322	2,393.63930	2.39364		2,433.223	14.24	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.57790		9.57790		9.58410	9.58410		13.79	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	527.08250		0.52708	535.11700	0.53512		527.083	13.68	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	39.18250		0.03918	41.01700	0.04102		39.183	13.68	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	518.62710		0.51863	526.68010	0.52668		518.627	13.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	40.72710		0.04073	42.58010	0.04258		40.727	13.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	510.34440		0.51034	518.40840	0.51841		510.344	13.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	42.44440		0.04244	44.30840	0.04431		42.444	13.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.67890		9.67890		9.68530	9.68530		13.62	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	229.97530		0.22998	235.02630	0.23503		229.975	14.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	491.07530		0.49108	489.72630	0.48973		491.075	14.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	226.94040		0.22694	231.94160	0.23194		226.940	14.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	498.04040		0.49804	496.64160	0.49664		498.040	14.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	223.94240		0.22394	228.89840	0.22890		223.942	14.29	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	505.04240		0.50504	503.59840	0.50360		505.042	14.29	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			34.35420		34.35420		-28.15400	-28.15400			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			360.58310		360.58310		359.93080	359.93080			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			445.18210		445.18210		431.81290	431.81290			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			194.58070		194.58070		157.16170	157.16170			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			85.42520		85.42520		85.85720	85.85720			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			10.08440		10.08440		13.70200	13.70200			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			83.71980		83.71980		80.85480	80.85480			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			26.59210		26.59210		28.00650	28.00650			0.00	0	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.62910		10.62910		10.57010	10.57010		14.37	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	809.62580		0.80963	754.45560	0.75446		809.626	14.58	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	20.52580		0.02053	24.35560	0.02436		20.526	14.58	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	800.38480		0.80038	745.37870	0.74538		800.385	14.56	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	21.28480		0.02128	25.27870	0.02528		21.285	14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	791.16870		0.79117		736.33190	0.73633	791.169	14.54	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	22.06870		0.02207		26.23190	0.02623	22.069	14.54	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.77530		10.77530		10.71500	10.71500		15.03	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	392.58590		0.39259		353.39740	0.35340	392.586	15.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	407.28590		0.40729		428.39740	0.42840	407.286	15.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	388.19010		0.38819		349.51420	0.34951	388.190	15.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	412.89010		0.41289		434.51420	0.43451	412.890	15.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	384.09760		0.38410		345.67080	0.34567	384.098	15.05	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	418.79760		0.41880		440.67080	0.44067	418.798	15.05	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.60430		1.60430		1.60250	1.60250		13.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,171.27510		0.11713		1,156.53960	0.11565	1,171.275	13.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	28.27510		0.00283		31.53960	0.00315	28.275	13.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,079.72460		0.10797		1,065.77480	0.10658	1,079.725	13.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	36.72460		0.00367		40.77480	0.00408	36.725	13.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	991.08200		0.09911		977.98750	0.09780	991.082	13.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	48.08200		0.00481		52.98750	0.00530	48.082	13.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61580		1.61580		1.61350	1.61350		14.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	449.71610		0.04497		445.31800	0.04453	449.716	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	791.71610		0.07917		810.31800	0.08103	791.716	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	417.20960		0.04172		413.23330	0.04132	417.210	15.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	859.20960		0.08592		878.23330	0.08782	859.210	15.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	386.96120		0.03870		383.36660	0.03834	386.961	15.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	928.96120		0.09290		948.36660	0.09484	928.961	15.30	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.97749		110.97749		110.97222	110.97222			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,012.51000		4.01251		4,017.78000	4.01778	4,012.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,022.51000		4.02251		4,027.78000	4.02778	4,022.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,032.51000		4.03251		4,037.78000	4.03778	4,032.510		0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.16286		111.16286		111.15764	111.15764			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,172.86000		1.17286		1,167.64000	1.16764	1,172.860		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,162.86000		1.16286		1,157.64000	1.15764	1,162.860		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,152.86000		1.15286		1,147.64000	1.14764	1,152.860		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.52742		84.91449		9.46350	85.40389			0.00	0	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	4,177.71000		4.17771		3,688.31000	3.68831	4,177.710		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	73,863.16000		73.86316		74,352.56000	74.35256	73,863.160		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			9.65087		82.33077		9.58468	82.82712			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,433.47000		9.43347		8,937.12000	8.93712	9,433.470		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	9,345.19000		9,345.19	8,848.84000	8.84884		9,345.190		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	9,257.04000		9,257.04	8,760.69000	8.76069		9,257.040		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.76869		83.43543	9.70027	83.93849				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,700.74000		1,700.74	1,197.68000	1.19768		1,700.740		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 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	1,625.21000		1,625.21	1,122.15000	1.12215		1,625.210		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	1,549.79000		1,549.79	1,046.73000	1.04673		1,549.790		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			423.94200		423.94200	425.71100	425.71100				131,422,020.00	31	245.00
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	220,480.00000		22,048.00	202,790.00000	20.27900		220,480.000		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	220,580.00000		22,058.00	202,890.00000	20.28900		220,580.000		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	220,680.00000		22,068.00	202,990.00000	20.29900		220,680.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			429.92100		429.92100	431.71500	431.71500				133,275,510.00	31	31.00
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	160,690.00000		16,069.00	142,750.00000	14.27500		160,690.000		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	160,790.00000		16,079.00	142,850.00000	14.28500		160,790.000		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	160,890.00000		16,089.00	142,950.00000	14.29500		160,890.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			435.68900		435.68900	437.50700	437.50700				0.00	0	267.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	43,010.00000		4,301.00	24,830.00000	2.48300		43,010.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	43,110.00000		4,311.00	24,930.00000	2.49300		43,110.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	43,210.00000		4,321.00	25,030.00000	2.50300		43,210.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			441.58800		441.58800	443.43000	443.43000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000	14,400.00000	1.44000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	4,020.00000		0.40200	0.00000	0.00000		4,020.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000	14,300.00000	1.43000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	4,120.00000		0.41200	0.00000	0.00000		4,120.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000	14,200.00000	1.42000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	4,220.00000		0.42200	0.00000	0.00000		4,220.000		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			197.37800		197.37800	197.37300	197.37300				0.00	0	324.00
IGOV	On 07/11/2013	Index Future			200.18800		200.18800	200.18300	200.18300				0.00	0	583.00
IGOV	On 06/02/2014	Index Future			202.89800		202.89800	202.89300	202.89300				0.00	0	164.00
ILBI	On 01/08/2013	Index Future			532.74300		532.74300	535.43700	535.43700				0.00	0	186.00
ILBI	On 07/11/2013	Index Future			540.39300		540.39300	543.12500	543.12500				0.00	0	0.00

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			5.17000		94.83000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.22000		94.78000		5.20000	94.80000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.27000		94.73000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.39000		94.61000		5.37000	94.63000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.47000		94.53000		5.42000	94.58000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.58000		94.42000		5.53000	94.47000			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			5.78000		94.22000		5.75000	94.25000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.10000		93.90000		6.04000	93.96000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.43000		93.57000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.72000		93.28000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.98000		93.02000		6.88000	93.12000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.22000		92.78000		7.12000	92.88000			0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry			7.90570		7.90570		7.89050	7.89050		14.93	15,589,200.00	2,000	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Call	204.72280		0.20472		192.01600	0.19202	204.723	17.78	0.00	0	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Put	9.02280		0.00902		11.51600	0.01152	9.023	17.78	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Call	177.83130		0.17783		165.75350	0.16575	177.831	17.33	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Put	12.13130		0.01213		15.25350	0.01525	12.131	17.33	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Call	169.07480		0.16907		157.23350	0.15723	169.075	17.18	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Put	13.37480		0.01337		16.73350	0.01673	13.375	17.18	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Call	160.43660		0.16044		148.84580	0.14885	160.437	17.03	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Put	14.73660		0.01474		18.34580	0.01835	14.737	17.03	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Call	69.90010		0.06990		62.39400	0.06239	69.900	15.23	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Put	44.20010		0.04420		51.89400	0.05189	44.200	15.23	0.00	0	5,000.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.94530		7.94530		7.92910	7.92910		9.81	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	372.49360		0.37249		360.01250	0.36001	372.494	10.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	17.19360		0.01719		20.91250	0.02091	17.194	10.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	363.45690		0.36346		351.28670	0.35129	363.457	10.16	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	18.15690		0.01816		22.18670	0.02219	18.157	10.16	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	354.71110		0.35471		342.62690	0.34263	354.711	10.15	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	19.41110		0.01941		23.52690	0.02353	19.411	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.00250		8.00250		7.98560	7.98560		11.17	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	168.76980		0.16877		164.60290	0.16460	168.770	11.59	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	306.26980		0.30627		319.00290	0.31900	306.270	11.59	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	165.45860		0.16546		161.37870	0.16138	165.459	11.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	312.95860		0.31296		325.77870	0.32578	312.959	11.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	162.20850		0.16221		158.21190	0.15821	162.209	11.65	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	319.70850		0.31971		332.61190	0.33261	319.708	11.65	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.00820		10.00820	0.09989	10.16830	10.16830		15.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	2,141.48160		0.21415	0.09989	3,115.21070	0.31152	2,141.482	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,459.48160	0.24595	0.09989	1,832.21070	0.18322	2,459.482	15.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	2,093.37690	0.20934	0.09989	3,052.57860	0.30526	2,093.377	15.21	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,511.37690	0.25114	0.09989	1,869.57860	0.18696	2,511.377	15.21	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	2,045.96360	0.20460	0.09989	2,990.54270	0.29905	2,045.964	15.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,563.96360	0.25640	0.09989	1,907.54270	0.19075	2,563.964	15.20	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.87133	102.53467		7.78714	103.09247			75,465,517.12	736	11,005.00
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	3,935.15000	3.93515		3,377.35000	3.37735	3,935.150		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	3,865.78000	3.86578		3,307.98000	3.30798	3,865.780		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	3,796.47000	3.79647		3,238.67000	3.23867	3,796.470		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.97839	100.06507		7.89058	100.63077			73,647,891.52	736	736.00
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	10,177.06000	10.17706		9,611.36000	9.61136	10,177.060		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	10,104.33000	10.10433		9,538.63000	9.53863	10,104.330		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	10,031.65000	10.03165		9,465.95000	9.46595	10,031.650		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.08120	101.40754		7.98975	101.98095			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	1,521.67000	1.52167		948.26000	0.94826	1,521.670		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,457.99000	1.45799		884.58000	0.88458	1,457.990		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
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	1,394.35000	1.39435		820.94000	0.82094	1,394.350		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.19304	119.50418		6.13376	119.63046		3.06	23,661,827.64	198	17,272.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,048.55000	90.04855		90,174.83000	90.17483	90,048.550		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		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.34445	114.38331		6.27533	114.51138		3.01	22,647,895.38	198	4,373.00
R157	On 07/11/2013	Bond Future	5.59	Call	227.99000	0.22799		260.43000	0.26043	227.990		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,636.50000	1.63650		1,540.87000	1.54087	1,636.500		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	232.28000	0.23228		265.16000	0.26516	232.280		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,621.97000	1.62197		1,526.78000	1.52678	1,621.970		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	236.63000	0.23663		269.95000	0.26995	236.630		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,607.50000	1.60750		1,512.75000	1.51275	1,607.500		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.51711	115.91803		6.43560	116.04792		2.60	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	336.31000	0.33631		373.32000	0.37332	336.310		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,745.03000	1.74503		1,652.15000	1.65215	1,745.030		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	340.73000	0.34073		378.08000	0.37808	340.730		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,733.25000	1.73325		1,640.71000	1.64071	1,733.250		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,721.52000	1.72152		1,629.33000	1.62933	1,721.520		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	345.19000	0.34519		382.89000	0.38289	345.190		0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.72859	110.67827		6.63041	110.80991		2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	228.56000	0.22856		255.07000	0.25507	228.560		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,317.85000	2.31785		2,212.72000	2.21272	2,317.850		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	231.05000	0.23105		257.77000	0.25777	231.050		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,306.58000	2.30658		2,201.66000	2.20166	2,306.580		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	233.55000	0.23355		260.49000	0.26049	233.550		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,295.32000	2.29532		2,190.62000	2.19062	2,295.320		0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.01101	112.19647		6.88845	112.32995			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	295.47000	0.29547		161.99000	0.16199	295.470		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	284.55000	0.28455		151.07000	0.15107	284.550		0.00	0	0.00

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	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	273.63000	0.27363		140.15000	0.14015		273.630		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			8.16108	120.12710		8.09692	120.71268			14.28	1,436,840,243.10	11,961	26,291.00
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	16,557.16000	16.55716		15,971.58000	15.97158		16,557.160	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	13,868.85000	13.86885		13,283.27000	13.28327		13,868.850	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	6.80	Call	0.00000	0.00000		0.00000	0.00000		0.000	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	13,340.01000	13.34001		12,754.43000	12.75443		13,340.010	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	0.00000	0.00000		0.00000	0.00000		0.000	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	11,253.49000	11.25349		10,667.91000	10.66791		11,253.490	13.93	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	0.01000	0.00001		0.11000	0.00011		0.010	14.00	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	9,212.23000	9.21223		8,626.75000	8.62675		9,212.230	14.00	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	0.03000	0.00003		0.25000	0.00025		0.030	14.02	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	8,708.87000	8.70887		8,123.51000	8.12351		8,708.870	14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Put	6,234.46000	6.23446		5,654.98000	5.65498		6,234.460	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	1.71000	0.00171		7.81000	0.00781		1.710	14.10	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.80	Call	63.63000	0.06363		149.07000	0.14907		63.630	14.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	3,412.59000	3.41259		2,912.45000	2.91245		3,412.590	14.21	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	333.74000	0.33374		575.23000	0.57523		333.740	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,811.61000	1.81161		1,467.52000	1.46752		1,811.610	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	3.97000	0.00397		3.67000	0.00367		3.970	14.73	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	8.80	Call	5,620.36000	5.62036		6,205.64000	6.20564		5,620.360	14.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Call	7,297.40000	7.29740		7,883.01000	7.88301		7,297.400	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.29000	0.00029		0.32000	0.00032		0.290	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	110,854.69000	110.85469		111,440.27000	111.44027		110,854.690	14.84	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 07/11/2013	Bond Future			8.26260	121.82133		8.19596	122.41521			14.31	1,457,104,928.13	11,961	37,755.00
R186	On 07/11/2013	Bond Future	6.50	Call	150.32000	0.15032		181.30000	0.18130		150.320	14.01	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,374.48000	17.37448		16,811.58000	16.81158		17,374.480	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	275.11000	0.27511		326.03000	0.32603		275.110	14.01	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,852.86000	14.85286		14,309.90000	14.30990		14,852.860	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,683.05000	2.68305		2,954.89000	2.95489		2,683.050	14.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,047.82000	5.04782		4,725.78000	4.72578		5,047.820	14.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,225.92000	3.22592		3,529.84000	3.52984		3,225.920	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,321.76000	4.32176		4,031.80000	4.03180		4,321.760	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,267.06000	3.26706		3,573.26000	3.57326		3,267.060	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,272.98000	4.27298		3,985.30000	3.98530		4,272.980	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,308.24000	3.30824		3,616.71000	3.61671		3,308.240	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,224.34000	4.22434		3,938.93000	3.93893		4,224.340	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,693.71000	3.69371		4,022.42000	4.02242		3,693.710	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,805.67000	3.80567		3,540.50000	3.54050		3,805.670	14.45	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,881.59000	4.88159		0.00000	0.00000		4,881.590	14.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,799.63000	2.79963		0.00000	0.00000		2,799.630	14.58	33,531,520.00	4,000	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,231.93000	6.23193		6,662.31000	6.66231		6,231.930	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,013.17000	2.01317		1,849.67000	1.84967		2,013.170	14.72	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,712.91000	7.71291		8,184.23000	8.18423		7,712.910	14.85	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,412.78000	1.41278		1,290.22000	1.29022		1,412.780	14.85	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.35766	118.16563		8.28861	118.76746			14.50	0.00	0	0.00

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	Call	2,764.84000		2.76484	2,993.20000	2.99320	2,764.840	14.36	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	8,305.98000		8.30598	7,932.51000	7.93251	8,305.980	14.36	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	2,794.52000		2.79452	3,024.53000	3.02453	2,794.520	14.36	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Put	8,243.06000		8.24306	7,871.24000	7.87124	8,243.060	14.36	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	8,180.77000		8.18077	7,810.61000	7.81061	8,180.770	14.36	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	2,824.74000		2.82474	3,056.41000	3.05641	2,824.740	14.36	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			8.45657		119.76549	8.38496	120.37557		14.24	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	1,870.94000		1.87094	2,023.45000	2.02345	1,870.940	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	14,328.96000		14.32896	13,871.39000	13.87139	14,328.960	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	1,890.03000		1.89003	2,043.70000	2.04370	1,890.030	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	14,250.31000		14.25031	13,793.90000	13.79390	14,250.310	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	1,909.26000		1.90926	2,064.09000	2.06409	1,909.260	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	14,171.91000		14.17191	13,716.66000	13.71666	14,171.910	13.98	0.00	0	0.00	
R186	On 07/08/2014	Bond Future			8.55660		116.11720	8.48234	116.73557		0.00	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	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	2,241.73000		2.24173	1,623.36000	1.62336	2,241.730	0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	2,156.55000		2.15655	1,538.18000	1.53818	2,156.550	0.00	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	0.00	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	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	2,071.45000		2.07145	1,453.08000	1.45308	2,071.450	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future			278.38890		278.38890	278.38220	278.38220		0.00	0.00	0	497.00	
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	294.99	Put	16,601.10000		16.60110	16,607.80000	16.60780	16,601.100	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.00	Put	16,611.10000		16.61110	16,617.80000	16.61780	16,611.100	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.01	Put	16,621.10000		16.62110	16,627.80000	16.62780	16,621.100	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future			282.35255		282.35255	282.34597	282.34597		0.00	0.00	0	2,049.00	
R197	On 07/11/2013	Bond Future	279.99	Call	2,362.55000		2.36255	2,355.97000	2.35597	2,362.550	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Call	2,352.55000		2.35255	2,345.97000	2.34597	2,352.550	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Call	2,342.55000		2.34255	2,335.97000	2.33597	2,342.550	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R201	On 01/08/2013	Bond Future			5.42716		105.43270	5.41738	105.44589		1.97	0.00	0	0.00	
R201	On 01/08/2013	Bond Future	107.45	Call	68,187.02000		68.18702	68,200.21000	68.20021	68,187.020	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			5.45985		106.91969	5.44754	106.93309		1.71	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	122.24000		0.12224	126.64000	0.12664	122.240	1.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	855.33000		0.85533	846.33000	0.84633	855.330	1.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	124.69000		0.12469	129.15000	0.12915	124.690	1.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	846.78000		0.84678	837.84000	0.83784	846.780	1.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	127.17000		0.12717	131.69000	0.13169	127.170	1.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	838.26000		0.83826	829.38000	0.82938	838.260	1.67	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			5.47325		103.94573	5.45711	103.95939		1.38	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	324.25000		0.32425	331.16000	0.33116	324.250	1.37	0.00	0	0.00	

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	5.24	Put	521.96000		0.52196		515.21000	0.51521	521.960	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	327.85000		0.32785		334.81000	0.33481	327.850	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	517.07000		0.51707		510.37000	0.51037	517.070	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	512.21000		0.51221		505.55000	0.50555	512.210	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	331.48000		0.33148		338.48000	0.33848	331.480	1.37	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.48211		105.35310		5.45909	105.36694		1.09	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	214.28000		0.21428		219.50000	0.21950	214.280	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	662.37000		0.66237		653.75000	0.65375	662.370	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	216.26000		0.21626		221.51000	0.22151	216.260	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	658.29000		0.65829		649.70000	0.64970	658.290	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	218.25000		0.21825		223.53000	0.22353	218.250	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	654.22000		0.65422		645.66000	0.64566	654.220	1.07	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.40457		102.38894		5.36562	102.40299			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	41.32000		0.04132		27.27000	0.02727	41.320		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	37.71000		0.03771		23.66000	0.02366	37.710		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	34.11000		0.03411		20.06000	0.02006	34.110		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			210.09680		210.09680		210.08882	210.08882			0.00	0	1,054.00
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	12,893.20000		12.89320		12,901.18000	12.90118	12,893.200		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	12,903.20000		12.90320		12,911.18000	12.91118	12,903.200		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	12,913.20000		12.91320		12,921.18000	12.92118	12,913.200		0.00	0	0.00
R202	On 07/11/2013	Bond Future			213.08806		213.08806		213.07979	213.07979			0.00	0	42,966.00
R202	On 07/11/2013	Bond Future	208.99	Call	4,098.06000		4.09806		4,089.79000	4.08979	4,098.060		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	4,088.06000		4.08806		4,079.79000	4.07979	4,088.060		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 07/11/2013	Bond Future	209.01	Call	4,078.06000		4.07806		4,069.79000	4.06979	4,078.060		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 07/12/2033	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			6.92771		107.87502		6.84856	108.16238		5.56	135,167,400.06	1,253	2,587.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,661.82000		94.66182		94,949.18000	94.94918	94,661.820		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.06336		105.23700		6.97763	105.52846		5.54	122,285,394.00	1,162	4,555.00
R203	On 07/11/2013	Bond Future	5.71	Call	87.09000		0.08709		110.43000	0.11043	87.090	5.41	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,807.29000		4.80729		4,539.17000	4.53917	4,807.290	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	172.16000		0.17216		212.38000	0.21238	172.160	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,894.59000		3.89459		3,643.35000	3.64335	3,894.590	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	176.15000		0.17615		217.09000	0.21709	176.150	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,863.15000		3.86315		3,612.63000	3.61263	3,863.150	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	180.33000		0.18033		222.02000	0.22202	180.330	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,831.92000		3.83192		3,582.15000	3.58215	3,831.920	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,007.48000		103.00748		103,298.94000	103.29894	103,007.480	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			7.20166		106.64895		7.10882	106.94441		5.16	0.00	0	0.00

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	5.95	Call	324.58000		0.32458		377.08000	0.37708	324.580	5.05	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,396.86000		4.39686		4,153.90000	4.15390	4,396.860	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	435.31000		0.43531		500.80000	0.50080	435.310	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,876.89000		3.87689		3,646.92000	3.64692	3,876.890	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	441.87000		0.44187		508.09000	0.50809	441.870	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,850.38000		3.85038		3,621.14000	3.62114	3,850.380	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	448.50000		0.44850		515.45000	0.51545	448.500	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,823.95000		3.82395		3,595.44000	3.59544	3,823.950	5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.34924		103.93172		7.24838	104.23116		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	390.01000		0.39001		442.48000	0.44248	390.010	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,298.80000		5.29880		5,051.83000	5.05183	5,298.800	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	394.72000		0.39472		447.69000	0.44769	394.720	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,272.13000		5.27213		5,025.66000	5.02566	5,272.130	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	399.48000		0.39948		452.94000	0.45294	399.480	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,245.51000		5.24551		4,999.53000	4.99953	5,245.510	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,028.52000		2.02852		2,191.75000	2.19175	2,028.520	5.32	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,878.22000		1.87822		1,742.01000	1.74201	1,878.220	5.32	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.51098		105.35735		7.40079	105.66089		5.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	609.87000		0.60987		306.33000	0.30633	609.870	5.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	582.17000		0.58217		278.63000	0.27863	582.170	5.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	554.49000		0.55449		250.95000	0.25095	554.490	5.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		5.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		5.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.14197		104.76681		7.06278	105.12406		7.58	164,169,591.27	1,567	23,605.00
R204	On 01/08/2013	Bond Future	110.75	Call	95,883.31000		95.88331		96,240.56000	96.24056	95,883.310	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			7.26051		106.24445		7.17615	106.60673		7.30	166,485,053.15	1,567	2,432.00
R204	On 07/11/2013	Bond Future	6.29	Call	324.17000		0.32417		389.64000	0.38964	324.170	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,587.69000		4.58769		4,290.88000	4.29088	4,587.690	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	331.11000		0.33111		397.63000	0.39763	331.110	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,549.61000		4.54961		4,253.85000	4.25385	4,549.610	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	338.16000		0.33816		405.74000	0.40574	338.160	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,511.66000		4.51166		4,216.96000	4.21696	4,511.660	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,149.73000		1.14973		1,308.81000	1.30881	1,149.730	7.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,273.52000		2.27352		2,070.32000	2.07032	2,273.520	7.26	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.37550		103.63927		7.28579	104.00649		7.41	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	759.49000		0.75949		856.07000	0.85607	759.490	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,883.20000		4.88320		4,612.56000	4.61256	4,883.200	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	769.59000		0.76959		867.10000	0.86710	769.590	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,850.45000		4.85045		4,580.74000	4.58074	4,850.450	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	779.80000		0.77980		878.23000	0.87823	779.800	7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,817.83000		4.81783		4,549.04000	4.54904	4,817.830	7.29	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.50148		105.04248		7.40581	105.41468		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	780.99000		0.78099		865.51000	0.86551	780.990	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,652.38000		6.65238		6,364.70000	6.36470	6,652.380	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	788.97000		0.78897		874.15000	0.87415	788.970	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,618.81000		6.61881		6,331.79000	6.33179	6,618.810	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	797.02000		0.79702		882.85000	0.88285	797.020	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,585.32000		6.58532		6,298.95000	6.29895	6,585.320	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.63532		102.45202		7.53303	102.82933		7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.31	0.00	0	0.00

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	721.96000		0.72196		344.65000	0.34465	721.960		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	684.85000		0.68485		307.54000	0.30754	684.850		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	647.75000		0.64775		270.44000	0.27044	647.750		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.46079		101.29492		5.43052	101.30821		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,296.81000		30.29681		30,310.10000	30.31010	30,296.810	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.73	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.69872		102.72355		5.62303	102.73705		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	10.50000		0.01050		12.23000	0.01223	10.500	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	262.35000		0.26235		250.58000	0.25058	262.350	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	10.69000		0.01069		12.45000	0.01245	10.690	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	260.74000		0.26074		249.00000	0.24900	260.740	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	10.89000		0.01089		12.67000	0.01267	10.890	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	259.15000		0.25915		247.43000	0.24743	259.150	0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.43673		99.48451		7.35254	99.90794		9.37	136,293,778.70	1,370	22,061.00
R207	On 01/08/2013	Bond Future	106.18	Call	91,913.32000		91.91332		92,336.75000	92.33675	91,913.320	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	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.55048		100.88761		7.46165	101.31703		9.14	138,216,025.70	1,370	3,843.00
R207	On 07/11/2013	Bond Future	6.69	Call	532.09000		0.53209		630.97000	0.63097	532.090	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,789.82000		4.78982		4,459.28000	4.45928	4,789.820	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	542.00000		0.54200		642.22000	0.64222	542.000	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,748.97000		4.74897		4,419.77000	4.41977	4,748.970	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	552.05000		0.55205		653.62000	0.65362	552.050	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,708.30000		4.70830		4,380.45000	4.38045	4,708.300	8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.66141		98.60171		7.56781	99.03697		9.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	883.48000		0.88348		998.03000	0.99803	883.480	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,763.50000		5.76350		5,442.79000	5.44279	5,763.500	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	894.82000		0.89482		1,010.43000	1.01043	894.820	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,725.64000		5.72564		5,405.99000	5.40599	5,725.640	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	906.27000		0.90627		1,022.94000	1.02294	906.270	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,687.93000		5.68793		5,369.34000	5.36934	5,687.930	8.95	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.78368		99.93672		7.68487	100.37787		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	795.70000		0.79570		887.32000	0.88732	795.700	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,217.11000		8.21711		7,867.58000	7.86758	8,217.110	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	804.03000		0.80403		896.38000	0.89638	804.030	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,176.78000		8.17678		7,827.98000	7.82798	8,176.780	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	812.42000		0.81242		905.51000	0.90551	812.420	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,136.53000		8.13653		7,788.47000	7.78847	8,136.530	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.91225		97.66725		7.80771	98.11449			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	953.83000		0.95383		506.59000	0.50659	953.830		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	910.67000		0.91067		463.43000	0.46343	910.670		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	867.53000		0.86753		420.29000	0.42029	867.530		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.58148		97.58689		7.50229	98.02818		9.99	452,412,822.04	4,636	13,606.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,542.42000		88.54242	88,983.71000	88.98371	88.98371	88,542.420	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	0.00000	0.000	10.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.68963		95.56734		7.60660	96.01488		10.45	442,954,620.90	4,635	5,264.00
R208	On 07/11/2013	Bond Future	6.79	Call	514.65000		0.51465	609.57000	0.60957	0.60957	514.650	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,505.32000		5.50532	5,152.70000	5.15270	5.15270	5,505.320	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	524.73000		0.52473	621.02000	0.62102	0.62102	524.730	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,458.17000		5.45817	5,106.92000	5.10692	5.10692	5,458.170	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	534.95000		0.53495	632.63000	0.63263	0.63263	534.950	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,411.21000		5.41121	5,061.35000	5.06135	5.06135	5,411.210	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,663.91000		1.66391	1,876.24000	1.87624	1.87624	1,663.910	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,689.84000		2.68984	2,454.63000	2.45463	2.45463	2,689.840	10.45	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.79255		96.84955		7.70567	97.30316		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,561.12000		6.56112	6,220.01000	6.22001	6.22001	6,561.120	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	880.78000		0.88078	993.28000	0.99328	0.99328	880.780	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	892.70000		0.89270	1,006.32000	1.00632	1.00632	892.700	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,517.13000		6.51713	6,177.14000	6.17714	6.17714	6,517.130	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	904.75000		0.90475	1,019.47000	1.01947	1.01947	904.750	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,473.31000		6.47331	6,134.42000	6.13442	6.13442	6,473.310	9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.90011		94.76427		7.80911	95.22401		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	790.62000		0.79062	880.29000	0.88029	0.88029	790.620	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,348.00000		9.34800	8,977.93000	8.97793	8.97793	9,348.000	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	799.42000		0.79942	889.87000	0.88987	0.88987	799.420	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,300.79000		9.30079	8,931.50000	8.93150	8.93150	9,300.790	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	808.31000		0.80831	899.52000	0.89952	0.89952	808.310	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,253.69000		9.25369	8,885.16000	8.88516	8.88516	9,253.690	10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.01131		96.06414		7.91588	96.53023			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	1,085.26000		1.08526	619.17000	0.61917	0.61917	1,085.260		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	1,035.89000		1.03589	569.80000	0.56980	0.56980	1,035.890		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	986.56000		0.98656	520.47000	0.52047	0.52047	986.560		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		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			8.93581		76.26429		8.87163	76.75770		20.79	30,429,451.71	399	7,431.00
R209	On 01/08/2013	Bond Future	8.00	Call	0.06000		0.00006	0.46000	0.00046	0.00046	0.060	20.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,734.73000		7.73473	7,241.72000	7.24172	7.24172	7,734.730	20.49	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,315.18000		66.31518	66,808.59000	66.80859	66.80859	66,315.180	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	0.00000	0.000	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.03112		74.19556		8.96490	74.69595		22.13	55,646,670.00	750	14,461.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,273.47000		2.27347	2,491.97000	2.49197	2.49197	2,273.470	22.09	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,227.96000		5.22796	4,946.07000	4.94607	4.94607	5,227.960	22.09	0.00	0	4,700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Call	2,694.15000		2.69415		2,937.18000	2.93718	2,694.150	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,542.14000		4.54214		4,284.78000	4.28478	4,542.140	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,726.03000		2.72603		2,970.82000	2.97082	2,726.030	22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,495.94000		4.49594		4,240.34000	4.24034	4,495.940	22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,758.13000		2.75813		3,004.67000	3.00467	2,758.130	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,450.08000		4.45008		4,196.23000	4.19623	4,450.080	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,372.17000		4.37217		4,692.34000	4.69234	4,372.170	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,755.51000		2.75551		2,575.29000	2.57529	2,755.510	22.44	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,002.72000		5.00272		5,345.56000	5.34556	5,002.720	22.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,310.34000		2.31034		2,152.79000	2.15279	2,310.340	22.53	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,442.52000		5.44252		5,799.56000	5.79956	5,442.520	22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,047.11000		2.04711		1,903.76000	1.90376	2,047.110	22.59	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,362.62000		6.36262		6,745.66000	6.74566	6,362.620	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,594.09000		1.59409		1,476.74000	1.47674	1,594.090	22.71	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.11986		75.19113		9.05168	75.69823		21.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,892.20000		2.89220		3,102.89000	3.10289	2,892.200	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,387.03000		7.38703		7,090.62000	7.09062	7,387.030	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,919.39000		2.91939		3,131.39000	3.13139	2,919.390	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,333.09000		7.33309		7,037.99000	7.03799	7,333.090	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,279.65000		7.27965		6,985.86000	6.98586	7,279.650	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,946.94000		2.94694		3,160.25000	3.16025	2,946.940	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.20986		73.06415		9.13964	73.57818		21.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,972.37000		1.97237		2,116.13000	2.11613	1,972.370	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,120.28000		13.12028		12,750.01000	12.75001	13,120.280	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,990.61000		1.99061		2,135.34000	2.13534	1,990.610	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,047.86000		13.04786		12,678.56000	12.67856	13,047.860	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,008.96000		2.00896		2,154.68000	2.15468	2,008.960	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,975.69000		12.97569		12,607.38000	12.60738	12,975.690	21.53	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.30021		74.06635		9.22789	74.58747			17,479,658.60	236	236.00
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	1,902.92000		1.90292		1,381.80000	1.38180	1,902.920		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	1,828.34000		1.82834		1,307.22000	1.30722	1,828.340		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	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	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	1,753.88000		1.75388		1,232.76000	1.23276	1,753.880		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.18367		159.18367		159.17786	159.17786			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,806.33000		13.80633		13,812.14000	13.81214	13,806.330		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	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,816.33000		13.81633		13,822.14000	13.82214	13,816.330		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	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,826.33000		13.82633		13,832.14000	13.83214	13,826.330		0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.52736		159.52736		159.52160	159.52160			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	462.64000		0.46264		468.40000	0.46840	462.640		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future	160.00	Put	472.64000	0.47264		478.40000	0.47840	472.640		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	482.64000	0.48264		488.40000	0.48840	482.640		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.38655	128.38655		128.38875	128.38875			67,017,779.10	522	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,603.45000	1.60345		1,601.25000	1.60125	1,603.450		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,613.45000	1.61345		1,611.25000	1.61125	1,613.450		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,623.45000	1.62345		1,621.25000	1.62125	1,623.450		0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.21450	130.21450		130.21673	130.21673			67,971,969.00	522	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	224.50000	0.22450		226.73000	0.22673	224.500		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	214.50000	0.21450		216.73000	0.21673	214.500		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	204.50000	0.20450		206.73000	0.20673	204.500		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	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			130.59130	130.59130		130.58862	130.58862			0.00	0	2,050.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	7,398.70000	7.39870		7,401.38000	7.40138	7,398.700		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	7,408.70000	7.40870		7,411.38000	7.41138	7,408.700		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	7,418.70000	7.41870		7,421.38000	7.42138	7,418.700		0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.45063	132.45063		132.44790	132.44790			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	539.37000	0.53937		542.10000	0.54210	539.370		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	549.37000	0.54937		552.10000	0.55210	549.370		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	559.37000	0.55937		562.10000	0.56210	559.370		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			8.72602	87.64691		8.67189	88.07539		18.44	7,362,340.44	84	7,887.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,031.89000	77.03189		77,460.37000	77.46037	77,031.890		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.82629	85.34631		8.77037	85.78077		19.64	7,169,090.04	84	373.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,742.90000	2.74290		2,954.81000	2.95481	2,742.900		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,601.25000	4.60125		4,378.70000	4.37870	4,601.250		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,775.54000	2.77554		2,988.98000	2.98898	2,775.540		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,554.03000	4.55403		4,333.01000	4.33301	4,554.030		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,808.41000	2.80841		3,023.39000	3.02339	2,808.410		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,507.16000	4.50716		4,287.68000	4.28768	4,507.160		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.92147	86.49135		8.86377	86.93174		19.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,861.94000	2.86194		3,039.85000	3.03985	2,861.940		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,871.34000	7.87134		7,608.86000	7.60886	7,871.340		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,889.08000	2.88908		3,068.11000	3.06811	2,889.080		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,815.80000	7.81580		7,554.44000	7.55444	7,815.800		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,916.39000	2.91639		3,096.54000	3.09654	2,916.390		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,760.54000	7.76054		7,500.30000	7.50030	7,760.540		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.01435	84.12386		8.95487	84.57019		19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,957.16000	1.95716		2,080.03000	2.08003	1,957.160		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	13,225.47000		13.22547	12,902.01000	12.90201		13,225.470	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,975.34000		1.97534	2,099.05000	2.09905		1,975.340	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,153.95000		13.15395	12,831.33000	12.83133		13,153.950	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,993.63000		1.99363	2,118.19000	2.11819		1,993.630	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,082.66000		13.08266	12,760.89000	12.76089		13,082.660	18.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.10912		85.27779	9.04776	85.73027		0.000		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	2,011.64000		2.01164	1,559.16000	1.55916		2,011.640		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	1,935.63000		1.93563	1,483.15000	1.48315		1,935.630		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	1,859.71000		1.85971	1,407.23000	1.40723		1,859.710		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			9.12092		76.52256	9.05175	77.06500			21.80	1,071,315.84	14	826.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,074.66000		66.07466	66,617.10000	66.61710		66,074.660	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		0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.21913		74.31762	9.14770	74.86780			23.27	1,040,446.68	14	14.00
R214	On 07/11/2013	Bond Future	7.79	Call	472.42000		0.47242	546.85000	0.54685		472.420	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,947.04000		12.94704	12,471.29000	12.47129		12,947.040	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	481.54000		0.48154	557.10000	0.55710		481.540	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,857.01000		12.85701	12,382.39000	12.38239		12,857.010	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	490.80000		0.49080	567.50000	0.56750		490.800	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,767.32000		12.76732	12,293.84000	12.29384		12,767.320	22.85	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.31221		75.31470	9.23856	75.87233			22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,954.83000		3.95483	4,226.83000	4.22683		3,954.830	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,448.70000		6.44870	6,163.07000	6.16307		6,448.700	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,986.85000		3.98685	4,260.23000	4.26023		3,986.850	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,401.16000		6.40116	6,116.91000	6.11691		6,401.160	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,354.56000		6.35456	6,071.69000	6.07169		6,354.560	22.91	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,019.66000		4.01966	4,294.42000	4.29442		4,019.660	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			9.21115		98.98514	9.13700	99.72653				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	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	15,579.41000		15.57941	14,838.02000	14.83802		15,579.410		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	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	15,449.86000		15.44986	14,708.47000	14.70847		15,449.860		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	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	15,320.56000		15.32056	14,579.17000	14.57917		15,320.560		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.31315		95.96020	9.23645	96.71211				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	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,560.96000		16.56096	15,809.05000	15.80905		16,560.960		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	16,431.63000		16.43163	15,679.72000	15.67972		16,431.630		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	16,302.56000		16.30256	15,550.65000	15.55065		16,302.560		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.41004		97.24769	9.33083	98.00973				0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,149.04000		3.14904	2,387.00000	2.38700		3,149.040		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,047.77000		3.04777	2,285.73000	2.28573		3,047.770		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,946.69000	2.94669	2,184.65000	2.18465	2,946.690		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,164.78000	19,164.78000	19,091.86000	19,091.86000			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	344.10570	0.03441	346.99450	0.03470	344.106	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	266.10570	0.02661	268.99450	0.02690	266.106	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	295.73340	0.02957	298.66570	0.02987	295.733	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	317.73340	0.03177	320.66570	0.03207	317.733	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	253.79890	0.02538	256.73850	0.02567	253.799	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	375.79890	0.03758	378.73850	0.03787	375.799	13.73	0.00	0	0.00

Total for Derivatives : **7,053,215,005.58** **80,520** **2 077 796.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.49987			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.82500	106.98866	6.82500	106.96915			872,235,000.00	127,800	63,900.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.64903			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.24500	107.83311	8.24500	107.80944			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.25316			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.37992			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.18803	8.00000	48.17776			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.11000	98.20818	9.11000	98.18440			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.17500	104.17967	7.17500	104.15972			73,744,650,000.00	10,278,000	7,700,000.00
AB07	On 07/03/2014	Spot Bond			6.56500	104.78074	6.56500	104.76235			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	99.88660			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.54000	107.95417	8.54000	107.92965			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.62647			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000	137.48878	0.62000	137.46921			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.17000	131.53583	2.17000	263.54302			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.20794			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.16418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.34918			0.00	2,400,000	1,200,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.76251			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.79678			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.81949			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.43500		110.40865		7.43500	110.38674			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.99560			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.16500		105.74457		7.16500	105.72434			2,716,968,000.00	379,200	192,600.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.58409			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.63330			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39962			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.41361			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.44976			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68818			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.84498			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.26500		105.59377		6.26500	105.57581			313,262,530,000.00	50,002,000	50,700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.21355			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.07011			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000		131.15636		5.07000	131.12207			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.84000		126.09940		2.84000	126.07393			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000		117.20169		2.57000	117.17881			5,140,000,000.00	2,000,000	2,500,000.00
ABLI05	On 18/02/2018	Spot Bond	4.22000		100.39587		4.22000	100.37169			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.75000		103.36601		5.75000	100.30799			0.00	0	7,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.84000		112.24725		10.84000	112.21506			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46919			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.72779			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.76788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.88822			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	3.87000	110.33093		3.87000	110.30554			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	29.15846		100.00000	29.08783			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.91000	164.23645		1.91000	164.20732			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.61904		2.76000	152.58847			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	1.94000	166.59883		1.94000	166.56914			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.05000	168.30791		2.05000	168.27742			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.83625	71.22023		7.83625	71.19819			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.83625	71.22023		7.83625	71.19819			0.00	0	0.00
ABN37		On 07/07/2016	Spot Bond	84.61000	16.54785		84.61000	16.52008			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.02000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.74452			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.04000			0.00	0	0.00
ABN41		On 01/10/2014	Spot Bond	100.00000	44.44635		100.00000	44.36203			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.89000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.35000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.40000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.14000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42765			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26516			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.64000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.70500	103.61692		6.70500	103.59825			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.03000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.82000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.59000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.52000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56828			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.96500		117.74478		6.96500	117.72287			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26801			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	83.61000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.73000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000		93.87820		2.62000	99.75961			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.70500		99.60047		2.70500	145.40613			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000		113.02886		2.65000	193.19200			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	84.07000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.37500		90.68824		9.37500	93.05640			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	100.67000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	91.22000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.61664			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.97000			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	9.55000		107.84368		9.55000	87.36549			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	9.49500		108.37905		9.49500	108.62753			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.67000		90.25275		8.67000	91.62030			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.42000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		100.00000	3.19994		100.00000	3.19363			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.14000	110.23495		8.14000	110.21105			32,560,000.00	4,000	1,500,000.00
ABS5	On 01/05/2015	Spot Bond		6.77500	104.51611		6.77500	104.49719			0.00	0	5,900,000.00
ABS6	On 01/06/2020	Spot Bond		8.74500	98.56441		8.74500	98.54136			224,221,800,000.00	25,640,000	25,640,000.00
ABS7	On 11/09/2026	Spot Bond		9.75000	96.42948		9.75000	96.40454			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.42500	108.01752		7.42500	107.99612			0.00	0	30,900,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.10199		4.00000	125.07276			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.32000	127.95864		1.32000	127.93799			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		1.98000	133.61110		1.98000	267.70238			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.56000	123.21256		0.56000	125.94292			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.90000	123.12959		1.90000	125.58059			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.97714			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.64032		100.00000	31.56367			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34442			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34442			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.12500	109.41556		11.12500	109.38337			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.77752			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.59183		100.00000	1.58798			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.82589			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.51198			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.72721			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.72070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.72914			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.95338	11.00000	57.93681			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.48807	100.00000	9.46509			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.34102			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.57167			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	100.80749			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84745			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.93728			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80736			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.83445			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84636			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.78571			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.71017			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.77047			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75870			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.66044			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81826			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.84512			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.85595			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.83430			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.70443			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.78573			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.13500	105.13733		9.13500	105.25756			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.72078			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.39000	100.76555		7.39000	100.77540			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.98229			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.07601			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.82779			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.75769		100.00000	4.74715			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.42486		100.00000	6.41072			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.97220			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.10802			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.16531			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.80732			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28408			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28408			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17832			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77370			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.93486			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.11094			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.93419			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58524			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77447			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.88562			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.28339			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65714			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.81060			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	100.81094			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.66754			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79343			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.85559			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70666			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68819			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72404			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79126			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75329			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70992			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72187			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.67160		10.23000	103.64350			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73364			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00255			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85868			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.67357			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.18500	103.82845	9.18500	103.80298			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78794			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.16060	1.75000	108.26333			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72078			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.72277			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76821			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79506			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.74135			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72738			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.78969			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76284			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82187			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76821			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.80042			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.34792			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.78969			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.76889			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.81483			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.82891			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65272			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66423			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.71520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73149			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.83225			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.81973			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88083			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77358			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87225			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87547			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88083			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.47506			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.83796			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.83796			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.92634			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.72168			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71984			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71232			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.12333			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.19648			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38579			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.75831			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	100.00000	8.77915		100.00000	8.77914			20,000,000,000,000.00	200,000,000	100,000,000.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.74041			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.57838		100.00000	6.56245			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23543			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.37809			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.21946			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.24368			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.27589			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.21038			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.77500		98.88687		7.77500	98.86544			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.27751			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.32644			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.40500		103.97268		8.40500	103.94942			0.00	0	1,200,000.00
AIR02	On 30/04/2023	Spot Bond	9.19000		118.71354		9.19000	118.68440			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		41.72167		100.00000	41.62060			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.07500		113.10764		7.07500	113.08627			2,820,095,000.00	398,600	67,299,300.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		39.82265		100.00000	39.72618			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.33720		100.00000	14.30547			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.95500		150.68870		2.95500	150.65772			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		102.97299		4.57000	129.84936			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.29346			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.80884			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84467			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.82931			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60590			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.65500		107.90871		8.65500	107.88373			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22992			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.12492			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		86.97317		100.00000	86.77137			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.96681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2		On 02/10/2015	Spot Bond	7.15000	112.74970		7.15000	112.72806			21,450,000.00	3,000	3,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.59499			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.79135			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.62500	103.29257		6.62500	103.27399			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53833			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.14500	104.59730		7.14500	104.57724			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.59000	107.88649		8.59000	107.86169			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.89534			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.86726	104.89741		10.86726	103.23682			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.81885	102.21995		10.81885	101.63166			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.85794	102.08511		10.85794	101.55621			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.78689			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.89703	101.83098		10.89703	101.45269			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.87138	100.68580		11.87138	100.61410			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80645			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80645			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80652			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.11726	100.66269		11.11726	100.71752			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.03428	103.37165		11.03428	101.51979			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.81885	102.21995		10.81885	101.63166			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	10.99576	102.18260		10.99576	101.67697			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.19362	94.79607		10.19362	101.10767			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.76346			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75050			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.70815			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.55181	100.75197		10.55181	100.74915			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.36500	100.11039		11.36500	100.03559			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	65.66554		10.22500	97.32323			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	100.54425			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.68921			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.04358		12.22500	100.75068			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.73896			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.07000	62.81624		11.07000	97.51215			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.71586			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.73511			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.73511			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	100.70661			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53410			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.86726	104.99250		13.86726	103.42808			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.16720	101.75568		15.16720	101.71136			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.07605	101.62006		14.07605	101.38186			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.98393			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.98393			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.98393			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.02196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.34813	100.00000	9.33040				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.14948	100.00000	20.10066				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.33828	100.00000	18.29386				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.31993	100.00000	11.29250				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.31993	100.00000	11.29250				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.68634	100.00000	13.65318				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.85898	100.00000	11.83025				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		64.81907	100.00000	64.69609				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.20357				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.80664				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.82617				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.88000		105.57640	1.88000	169.98796				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.11000		94.91522	8.11000	139.03085				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.11000		96.20984	8.11000	139.33328				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.49500		99.16989	8.49500	99.14736				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.86729				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.37313				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	99.98403				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.03612				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.74172				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.77013	100.00000	62.61807				0.00	0	0.00

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	7.80500	99.79069		7.80500	99.76993			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21078			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14516			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14840			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15918			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16996			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19988			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.80083		100.00000	8.77951			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99971			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99959			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.51091		100.00000	5.49756			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.51091		100.00000	5.49756			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72867			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79147			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80859			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19000	105.16375		8.19000	105.14081			2,702,700,000.00	330,000	165,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85993			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95103			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.93373		100.00000	3.92420			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.93373		100.00000	3.92420			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.39000	108.60706		6.39000	103.49939			55,017,900,000.00	8,610,000	2,870,000.00

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	101.47470			0.00	0	0.00
BIDC26		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.95511			0.00	0	0.00
BIDC31		On 04/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.48663			0.00	0	0.00
BIDC32		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.79690			0.00	0	0.00
BLG1A4		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08313			0.00	0	0.00
BLG1A5		On 21/11/2032	Spot Bond	100.00000	7.51363		100.00000	7.49543			0.00	0	0.00
BLG1A6		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.29388			0.00	0	0.00
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08694			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14978			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.26398			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.73890			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.51280			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.78582			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	10.76625		100.00000	10.74017			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.96500	110.28806		6.96500	110.26754			13,930,000.00	2,000	1,100,000.00
CBL08		On 02/11/2016	Spot Bond	9.24000	116.80876		9.24000	116.78009			27,720,000.00	3,000	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.02596			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.83220			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.94000	106.22780		8.94000	106.20256			53,640,000.00	6,000	7,500,000.00
CBL12		On 06/09/2018	Spot Bond	10.96500	105.85677		10.96500	105.82607			10,965,000,000.00	1,000,000	1,000,000.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.94892			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.21500	101.31744		11.21500	101.28690			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.64614			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.13000	102.84958		9.13000	102.82464			63,910,000.00	7,000	1,400,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.79191			0.00	0	0.00

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		11.65500	102.27330		11.65500	102.24130			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94584			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.21307			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.54646			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.99500	94.73444		9.99500	94.70933			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.94000	117.60817		9.94000	117.57700			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.79000	113.57107		9.79000	113.54142			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.23000	117.74658		9.23000	117.71771			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42574			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.49000	105.30942		11.49000	105.27745			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.74920			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87295			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.28507			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.32749			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23926			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	101.33627			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.44247			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.41543			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.73156			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.69356			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.55831			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34131			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.27920			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	100.76953			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.68500	105.50977	10.68500	105.47934			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.26500	103.87047	8.26500	103.84722			0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.81623			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.00269			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.23542			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.23542			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.62965			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	22.38471	100.00000	22.33048			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	22.20302	100.00000	22.14923			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	68.27121			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	68.27121			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	68.27121			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	68.27121			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	68.27121			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	68.27121			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80739			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	68.27121			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	57.62692	100.00000	57.48732			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.30818			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05348			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.80727	10.11000	100.78026			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05348			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.40805			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.58619			0.00	0	0.00

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	101.75629			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	101.20359		2.76000	113.29138			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	110.19339		3.14000	113.31368			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.41830		8.25000	103.39558			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	101.05348			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.05348			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.28923		3.10000	112.89806			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.97890		2.40000	112.60399			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16850			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.10083			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31466			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31904			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.02500	103.80165		8.02500	103.77934			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34575			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34062			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15102			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15381			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.07500	103.97700		8.07500	103.95452			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.07500	103.97700		8.07500	103.95452			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	8.12500	102.81860		8.12500	102.79623			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82907			0.00	0	0.00

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	100.92219			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.22992			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.22992			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	65.43260		100.17539	65.27383			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13878			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40274			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84168			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21494			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.30069			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.04276		9.35000	104.01649			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.04276		9.35000	104.01649			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16084			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16433			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	102.06623			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81079			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.02437			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60726			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60726			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60726			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60726			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60726			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62386			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65135			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65135			0.00	0	0.00

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	100.65135			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65135			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65135			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65595			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.98500	106.20628		8.98500	106.18091			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97658			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23437			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69995			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69995			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.98069			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95366			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.91519			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11577			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75747			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75210			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76950			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26599			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.48896			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.42255			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76733			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.04645			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01460			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70227			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58749			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73060			0.00	0	0.00

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	100.85404			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85404			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85404			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85404			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.55285			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.17624			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75716			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75716			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74797			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63835			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74797			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46315			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.89082			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63839			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63839			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63096			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.76226	100.00000	6.74587			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	100.86476			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	101.64861			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.65500	94.86706		10.65500	95.49046			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.19000	94.18797		11.19000	97.13103			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60001			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.89367			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.60669			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11558			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.97823			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.09185		8.80500	102.15362			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77358			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11686			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	100.81330			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82939			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.89153			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41994			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00668			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00668			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00668			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.91502			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65989			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.17940			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10345			0.00	0	20,000,000.00
CLN39		On 07/02/2016	Spot Bond	100.00000	28.69611		100.00000	28.63190			0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	28.69611		100.00000	28.63190			0.00	0	0.00

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	36.27962	7.01000	36.89248				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	140.50078				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	0.00073	100.00000	0.00073				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00073	100.00000	0.00073				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.49500	99.16989	8.49500	126.74832				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.11000	31.67624	8.11000	139.03085				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.11000	32.06434	8.11000	139.33328				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.45374				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.32082				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40993				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40993				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.83987				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77921				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79119				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78969				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11558				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.71017				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.57500	113.38776	8.57500	109.97939				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.59000	102.95499	8.59000	102.93133				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.90500	116.09405	9.90500	116.06339				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.02500	107.40206	8.02500	107.37897				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.49500	110.65762	9.49500	110.62974				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.98000	97.61695	9.98000	97.59098				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.84000	98.63585	10.84000	98.60740				0.00	0	0.00

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		10.84000	91.34606		10.84000	91.31971			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.14492			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.18888			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05294			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.96596			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.69431			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.10299			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.35500	93.09114		12.35500	91.53385			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.71632		100.00000	9.68599			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01526			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.86500	98.04462		7.86500	99.07734			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		100.00000	82.34560		100.00000	100.00000			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		100.00000	75.01591		100.00000	74.87359			38,000,000,000,000.00	380,000,000	190,000,000.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.45749			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.71226			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.74856			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67575			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		7.02500	104.52706		7.02500	104.50703			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.82500	122.87526		6.82500	122.85274			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.09500	111.29946		8.09500	106.55835			129,520,000.00	16,000	42,100,000.00
DV23	On 27/02/2023	Spot Bond		8.63000	113.04610		8.63000	113.01971			616,182,000.00	71,400	87,410,400.00
E170	On 01/08/2020	Spot Bond		7.75500	137.31057		7.75500	130.53456			0.00	0	18,021,500.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.05261			0.00	1,000,000	500,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.45868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58114			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.66238			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.36268			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99980		0.00010	130.82682			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.13500	114.39417		2.13500	114.37322			0.00	0	17,671,782.00
EL29	On 19/11/2029	Spot Bond		2.18500	101.36645		2.18500	101.34775			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.30000	101.19384		2.30000	101.16865			0.00	0	190,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.39500	105.95838		9.39500	105.93195			2,416,394,000.00	257,200	128,600.00
EMM02	On 11/03/2021	Spot Bond		9.24500	112.05235		9.24500	112.02484			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.89000	103.41829		9.89000	103.39116			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.46500	92.11265		10.46500	95.71034			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.27432			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.87838			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.02315			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	57.80141		100.00000	57.66139			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	60.82179		100.00000	60.67445			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	96.87826		100.00000	96.62858			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	91.90977		100.00000	91.68506			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.06037		3.00000	128.03394			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.98500	104.29712		10.98500	104.26681			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.08136			0.00	14,400,000	7,200,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03672			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.44303			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.57500	84.55968		9.57500	99.21028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.55003				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.41875				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.38723				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.58032				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.53807				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.25707				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.30762				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.34810				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.26314				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.27652				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.33691				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.46500		105.69733	6.46500	105.67896				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.35500		110.00212	7.35500	109.98041				14,710,000.00	2,000	250,579,915.00
ES23	On 25/01/2023	Spot Bond	8.19000		111.93726	8.19000	111.91286				848,672,370,000.00	103,623,000	279,959,046.00
ES26	On 02/04/2026	Spot Bond	8.68500		96.21425	8.68500	96.19191				191,070,000.00	22,000	46,826,943.00
ES33	On 15/09/2033	Spot Bond	9.52000		84.84233	9.45500	85.31926				285,600,000.00	30,000	917,606,189.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.24610				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.23785				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.63088				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.41568				0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.71342				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.18739	100.00000	10.16272				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.91376	100.00000	9.88975				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.43668				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.48857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.65460				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.74796				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.07500	105.40739	7.07500	105.38747				32,240,775,000.00	4,557,000	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.05500	98.58627	9.05500	98.56242				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.80099				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80092				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.02711				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.33158				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.85500	105.86644	10.85500	105.83586				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.22183				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	81.91927	100.00000	81.72871				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000	123.82188	2.00000	124.63007				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.01000	133.28082	2.01000	267.04042				804,000,000.00	400,000	300,000.00
FRBI28	On 31/03/2028	Spot Bond	2.68500	99.83986	2.68500	145.75570				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.54000	114.89910	2.54000	196.39490				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.23500	117.17825	7.23500	117.15562				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	33.73726	100.00000	33.66300				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	33.73726	100.00000	33.66300				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10600	56.45953	8.10600	55.73844				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200	36.03669	9.50200	35.12995				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	34.82069	9.73000	33.88216				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	86.85479	100.00000	86.65138				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.48861				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.98796				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.34293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83475			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.92970			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.92970			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.44705			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.89510			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94825			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10240			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80745			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89629			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03045			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.22044		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.22044		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.08534			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88083			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08376			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17419			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83474			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	108.26267			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30043			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86476			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.17713		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.02619			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.22940			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.92578			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16675			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08056			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21880			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29514			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16356			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12633			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00592			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98670			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24638			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.23047			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18694			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24850			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05391			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.74164		100.09221	11.71317			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77573			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30891			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.94364			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06698			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.76576			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01621			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87454			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	100.88540			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79982			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09973			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.45243			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80499			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.45243			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79280			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80042			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.35211		13.22500	51.33396			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74887			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.43684			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.43684			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74995			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15372			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78861			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.57500	87.58518		3.57500	90.59399			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	100.82724			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82724			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.47491			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60001			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.00399			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35830			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27148			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.17058			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.87773			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.87239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.03746			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.15678			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73703			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01905			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.24000	119.44159		3.24000	113.49673			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.88968			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.89942			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.22000	109.45213		3.22000	113.66709			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	98.98403		0.90000	118.83642			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.24000	106.49283		3.24000	113.49673			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.88000	104.82200		1.88000	120.48146			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.95000	107.02445		1.95000	123.81862			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02179			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	22.34301		100.00000	22.28889			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.40103			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.21833			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.57833		4.73000	111.55009			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.24104			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76401			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88322			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.18010			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.04329			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00222			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	100.82012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12741			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81908			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.27944			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.18163			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.00252			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.66459		100.00000	8.64359			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.94421			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.34500	103.30144		10.34500	99.91541			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.93614			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.15500	103.36614		7.15500	99.94160			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.90807			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.95149			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.94300			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.93260			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.92609			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.76983		4.02000	139.73718			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11453			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.82914			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25252			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.74459			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.43154			0.00	296,000,000	256,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.73752			0.00	10,000,000	10,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.26881			0.00	10,000,000	10,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.52000	127.81374		2.52000	256.08308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond		2.02000	133.17094		2.02000	266.82019			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.74000	125.53921		2.74000	251.52441			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.37000	102.90991		2.37000	121.18333			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.01767			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.90000	121.76237		1.90000	121.74075			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21741			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41981			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.93856			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.61573			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.67043			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.75000	93.19809		2.75000	93.17949			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.92744		100.00000	0.92519			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.23942		104.97509	14.20340			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.50408			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.46799		101.07593	18.42282			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.30909		100.44759	10.28401			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74835			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.83157		100.76967	16.79052			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	101.58275			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65767			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.08454			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.37000	103.17418		2.37000	103.15460			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.72321			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.71240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.40563			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29000		97.08257		2.29000	103.16566			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.10734			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		96.78625		2.32000	102.85069			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.33481			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.74418			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.22000		130.96754		2.22000	332.53862			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.66212			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.54390			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.88500		106.21689		5.88500	106.20015			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.27500		107.05428		6.27500	107.03631			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.16500		105.28808		7.16500	105.26794			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.65000		106.13157		7.65000	106.10992			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.81500		113.47741		7.81500	113.45364			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.41500		104.67339		8.41500	104.64994			58,905,000.00	7,000	7,000.00
FRX23	On 28/02/2023	Spot Bond	9.41000		92.58577		9.41000	92.85317			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.48000		110.19216		9.48000	110.16428			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.20500		98.48172		10.20500	98.45465			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47000		79.67278		10.47000	79.65057			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.59796			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.46889			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.38038			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.94000		104.53591		8.94000	104.51093			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	101.33010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GPT25	On 15/08/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.30334				0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.30406				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		80.39648	100.00000	80.21978				0.00	0	157,130,000.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.97110				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.88439				0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.93629				0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.86344				0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	100.00000		99.99993	100.00000	99.99986				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.32623				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.42334				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.08436				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.08635				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.09020				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.22490	100.00000	3.21777				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.09498				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.10159				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	100.91823				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	102.31817				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.27280				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.88189				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.65440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.89152			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52395			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.70937			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.21428			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.85929			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.94865			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.29599			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.08795			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.75907			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.75907			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	107.27820			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.20466			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.61256	102.08172		7.61256	101.86820			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.05137			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.21503			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.96568	102.08196		7.96568	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.42936			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22835			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.41645	102.08754		8.41645	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.76834			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.24461			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.53595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	110.46799			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24905			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31128			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32329			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.90500	109.77511		7.90500	109.75160			71,145,000.00	9,000	32,900,000.00
HWAY23	On 07/12/2023	Spot Bond		1.79000	135.72590		1.79000	271.94097			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.77000	139.01805		1.77000	272.39180			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.44000	98.27738		9.44000	98.25234			18,880,000.00	2,000	12,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.43500	98.29719		9.43500	98.27217			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.68000	109.82913		1.68000	109.81028			420,000,000,000.00	250,000,000	588,368,659.00
I2038	On 31/01/2038	Spot Bond		2.15000	108.30196		2.15000	108.28199			44,118,000,000.00	20,520,000	386,090,804.00
I2046	On 31/03/2046	Spot Bond		2.38500	103.02496		2.38500	103.59315			643,950,000,000.00	270,000,000	195,000,000.00
I2050	On 31/12/2050	Spot Bond		2.39000	109.28886		2.39000	109.26811			0.00	0	29,137,308.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.12500	108.79361		7.12500	108.77291			2,255,775,000.00	316,600	158,300.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.25099			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09675			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.84862			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.21372			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.91500	104.37115		6.91500	104.35187			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.62500	107.95845		7.62500	107.93650			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.29000	110.14938		8.29000	110.12507			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.84500	103.43918		6.84500	103.42016			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.13759			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.21622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	3.87000		110.52092		3.87000	110.49535			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.44500		105.93133		7.44500	105.90994			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.90425			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.89775			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000		106.14125		0.72000	125.26572			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.97000		106.07718		1.97000	124.91436			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48530			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.43657			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.96000		105.94487		7.96000	105.92228			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.90938			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.51266			0.00	14,800,000	12,400,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.30163			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.48500		98.79629		8.48500	98.77386			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.99500		91.90132		8.99500	91.87935			26,985,000.00	3,000	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.94650			0.00	21,600,000	10,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.09000		85.64866		8.09000	99.47726			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	100.00000		8.77915		100.00000	100.00000			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	100.00000		1.73415		100.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.25000		96.56091		7.25000	7.25000			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.11000		96.17608		8.11000	8.11000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00212		100.00000	0.00211			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.39951		5.00000	101.38582			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.39951		5.00000	101.38582			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.00000		5.00000	99.98636			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.39951		5.00000	101.38582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.50721		4.00000	101.49628			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60648			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.53437			0.00	15,000,000	15,000,000.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.68503			0.00	15,000,000	15,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.12500	111.96762		9.12500	111.94033			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58755			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58755			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.55010			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.17365		100.00000	8.15385			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.11551			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.52677			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.31334			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.12500	102.98600		9.12500	102.96103			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.00288			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.18287			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.36258			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	98.85463			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.62273		100.00000	4.60730			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	82.39278		100.00000	100.00000			30,000,000,000,000.00	300,000,000	300,000,000.00
INA335	On 27/08/2013	Spot Bond	5.35000	99.60581		5.35000	99.50412			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.35000	99.50412		5.35000	99.40263			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.35000	99.30135		5.35000	99.20028			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.35000	99.18586		5.35000	99.08502			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.45000	98.87794		5.45000	98.77586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA343		On 22/10/2013	Spot Bond		5.45000	98.77586	5.45000	98.67398			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond		100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND332		On 06/08/2013	Spot Bond		5.25000	99.91377	5.25000	99.81336			0.00	0	0.00
IND333		On 13/08/2013	Spot Bond		5.25000	99.81336	5.25000	99.71315			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond		5.25000	99.71315	5.25000	99.61315			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond		100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond		100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond		5.35000	99.40263	5.35000	99.30135			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond		100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond		100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond		5.45000	99.08274	5.45000	98.98023			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond		5.45000	98.98023	5.45000	98.87794			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond		100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond		100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond		100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond		100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond		100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond		100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond		100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
INF001		On 30/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
INF073		On 30/07/2013	Spot Bond		100.00000	75.00001	100.00000	75.00000			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.66964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING115		On 31/03/2016	Spot Bond		10.86726	103.75924		10.86726	102.55465	0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.86726	101.23393		10.86726	101.04944	0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.76780	0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.31694	0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75158	0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	102.10155		6.50000	102.08371	0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85404	0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56053	0.00	0	0.00
ING175		On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.93378	0.00	0	0.00
ING177		On 28/02/2015	Spot Bond		100.00000	24.49320		100.00000	24.43387	0.00	0	0.00
ING178		On 28/08/2015	Spot Bond		100.00000	15.67565		100.00000	15.63767	0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07977	0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07977	0.00	0	0.00
ING194		On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.18811	0.00	0	0.00
ING195		On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.90803	0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.22697	0.00	0	0.00
ING198		On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.92180	0.00	0	0.00
ING199		On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96578	0.00	0	0.00
ING202		On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.78446	0.00	0	0.00
ING203		On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.79019	0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.81011	0.00	0	0.00
ING206		On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.60906	0.00	0	0.00
ING208		On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.59441	0.00	0	0.00
ING209		On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27963	0.00	0	0.00
ING211		On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29825	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92180			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.72829			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.58551			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.44061			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.26384			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.99429			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.99429			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.26584			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	66.16826		100.00000	66.00796			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70815			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.97002			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17137			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27130			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27733			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28139			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.13500	104.68923		8.13500	104.66642			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.61500	104.57811		6.61500	104.55963			30,567,915,000.00	4,621,000	1,543,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12380			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.54000	107.56624		8.54000	107.54180			51,240,000.00	6,000	6,300,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.45607			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.46941			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond		8.30500	104.95704		8.30500	104.93371			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.11344			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.16597			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.06000	97.69521		3.06000	115.04050			22,644,000,000.00	7,400,000	3,800,000.00
IV019	On 31/03/2028	Spot Bond		3.86500	94.35523		3.86500	126.71846			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.97169			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.58724			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.39971			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.35346			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.00787			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.69025			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.19967			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.68000	88.88962		3.68000	89.64553			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.68000	88.81552		3.68000	95.11407			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.08448			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.08944			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75257			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.55500	111.18686		11.55500	111.15292			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.97662			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.86500	93.35388		3.86500	126.71846			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond		5.25000	99.98562		5.25000	99.88506			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.25000	99.88506		5.25000	99.78471			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.25000	99.78471		5.25000	99.68456			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.68456		5.25000	99.58461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA335	On 29/08/2013	Spot Bond		5.35000	99.57673		5.35000	99.47510			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.35000	99.47510		5.35000	99.37367			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.35000	99.37367		5.35000	99.27246			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.27246		5.35000	99.17144			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.45000	99.05343		5.45000	98.95098			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	98.95098		5.45000	98.84875			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	98.84875		5.45000	98.74673			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	75.25773		100.00000	75.10288			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	73.14629		100.00000	73.00000			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	72.13439		100.00000	71.99211			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.52741			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01729			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01758			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01620			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45045			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75145			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01593			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.27599			0.00	0	2,000,000.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01587			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.18683			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.35057			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08338			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33174			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.33416			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33903			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31714			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20319			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		100.00000	8.85688		100.00000	8.81793			30,000,000,000,000.00	300,000,000	300,000,000.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.97067			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	96.33508		100.00000	96.08355			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	80.34934		100.00000	80.17429			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	60.74817		100.00000	60.60100			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	61.97570		100.00000	61.78221			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	57.87286		100.00000	57.76306			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.84156		100.00000	37.74989			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28086			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	10.20420		100.00000	10.17948			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.29614			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	48.71393		100.00000	42.05579			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.23210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.95559				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.49000	144.30557	8.49000	144.27296				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28041				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17056				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.64000	100.30718	8.64000	100.28375				120,960,000.00	14,000	2,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.69000	67.18854	8.69000	98.47808				0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	101.48165	8.00000	101.46002				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.30509				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.37500	100.00670	11.37500	99.97648				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.43212				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95594				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.29964				0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.81499				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.40206				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.95720				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.85351				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.28498				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.39654				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.37821				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.24130				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.04486				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.76882				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.82327				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49557				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73509			0.00	0	25,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01839			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	81.92932		100.00000	81.75044			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.40983		100.00000	65.25137			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	57.16422		100.00000	57.02574			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.17279		100.00000	37.08274			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	32.07810		100.00000	32.00040			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.44216		100.00000	9.41928			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.05214		100.00000	22.99630			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	98.11828		100.00000	97.85523			10,400,000,000,000.00	104,000,000	26,000,000.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.40500	105.40550		8.40500	105.38180			16,810,000.00	2,000	2,300,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.92940			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.78911			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.85924			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.99714			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.01265			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.09017			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.45140			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.47397			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.77500	104.98499		7.77500	104.96311			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.47500	104.35100		8.47500	104.32747			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.32000	104.66168		9.32000	104.63578			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.90500	105.50403		5.90500	105.48726			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.67722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.70438			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.34500	105.32610		9.34500	105.32344			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.27500	105.54546		7.27500	105.52496			29,100,000.00	4,000	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11645			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.70000	101.71555		8.70000	101.69189			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06739			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.40000	101.66856		8.40000	101.64570			25,200,000.00	3,000	3,100,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.38500	103.94932		6.38500	103.93157			65,261,085,000.00	10,221,000	3,413,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	68.73823		100.00000	68.60902			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.32500	104.08861		7.32500	104.06827			0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	80.39648		100.00000	100.00000			20,000,000,000,000.00	200,000,000	100,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.34500	106.39100		8.34500	106.36737			50,070,000.00	6,000	1,400,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	66.97248		100.00000	66.84982			69,100,000,000,000.00	691,000,000	582,000,000.00
MTN05	On 28/10/2013	Spot Bond		5.61000	102.49792		5.61000	102.48238			84,150,000,000.00	15,000,000	23,000,000.00
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	7.05740		100.00000	7.04030			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.18697		100.00000	0.18652			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	7.38916		100.00000	7.37126			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.47964		100.00000	7.46152			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.87820		100.89771	6.86142			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.96828		100.61875	6.95130			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	101.24090			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.25350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.28504			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.30616			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.32928			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.35028			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.36064			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.48704			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.63426			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18697		100.00000	0.18652			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18697		100.00000	0.18652			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.83000	98.05172		8.83000	98.02870			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.07500	103.12934		7.07500	99.65503			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.48991			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.42032			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.34400			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	103.04048			0.00	8,800,000	8,800,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.55946			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13103			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08091			0.00	7,200,000	7,200,000.00
NBK2A		On 15/09/2015	Spot Bond	6.92500	110.98986		6.92500	110.96933			58,646,440,000.00	8,468,800	9,144,900.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.23776			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.65500	117.20422		8.65500	117.17723			43,275,000.00	5,000	1,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.66500	32.00041		10.66500	31.97528			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.37500	106.36027		7.37500	106.33922			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.20760			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.21931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	6.70500	103.98019	6.70500	103.96157			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96472			0.00	14,000,000	27,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.57500	107.49784	7.57500	107.47612			37,875,000.00	5,000	600,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63626			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.25155			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65580			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.43361			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.29631			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09178			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	84.23751			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02958			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	100.02245			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.03126			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01760			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30775			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	80.28059			0.00	0	0.00
NCLN70		On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.04337			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.17599			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.94914			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.46023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.46356			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.73962			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.69621			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.40219			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66959			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.65850			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65796			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.07500	108.61260		8.07500	108.58924			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.10622			0.00	22,000,000	11,000,000.00
NED6	On 20/09/2013	Spot Bond		5.16500	104.16823		5.16500	104.15361			0.00	0	15,050,000.00
NED8	On 08/02/2014	Spot Bond		6.16500	105.63477		6.16500	101.17376			0.00	0	1,200,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34068			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.79000	115.48450		11.79000	115.44855			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.96409			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.73490			0.00	30,000,000	30,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.32353			0.00	0	100,000.00
NILB10	On 08/12/2016	Spot Bond		2.03000	159.26551		2.03000	159.23673			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.39500	105.14311		8.39500	105.11961			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.77320			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.74067			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.74067			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.02500	108.90290		9.02500	109.09476			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.20946			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.56585			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.14554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.13417			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.18128			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.22500	108.89910		9.22500	110.46221			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.22840			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.18133			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.20952			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.42500	108.89567		9.42500	109.08099			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.30371			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24723			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.22835			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.58562			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47093			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.26599			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		3.94500	135.96480		3.94500	135.93320			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.57500	106.15725		6.57500	106.13859			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.14500	119.49016		8.14500	119.46410			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.57500	126.17569		8.57500	126.14691			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		1.92500	167.40501		1.92500	167.37524			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.17000	127.10487		9.17000	127.07374			762,944,000.00	83,200	3,141,600.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.22029			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.21449			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.01223			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.98317			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	100.75197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.67151			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.34027			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.73165			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.90457		100.00000	17.86120			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	19.19495		100.00000	19.14844			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	19.23963		100.00000	19.19302			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	19.26643		100.00000	19.21975			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	19.90976		100.00000	19.86152			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	20.62457		100.00000	20.57461			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	25.09215		100.00000	25.03137			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.35500	107.57661		6.35500	107.55823			69,905,000.00	11,000	14,100,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	8.58993		100.00000	6.85530			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.42000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	29.48703		100.00000	29.41560			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	9.91148		100.00000	9.88747			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10284			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75850			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42384			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond		100.00000	100.05350		100.00000	99.79496			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17949			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.98926			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56580			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27582			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.68864			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.67617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.82981			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75711			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.71693			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.69090			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.74457			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80046			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75088			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.71807			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84834			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79045			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.74975			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.01584			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.01636			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.01660			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.01712			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.01935			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.01986			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.35345			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98125			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.12500	112.94456		6.12500	112.92604			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.78500	93.78570		5.78500	93.77117			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.91000	38.24261		7.91000	38.23450			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		6.18500	119.40265		6.12500	119.51190		55,393,420,583,660.00	8,956,090,636	17,398,980,425.00	
R158	On 15/09/2015	Spot Bond		6.12500	119.53150		6.12500	112.92604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.02500	88.14909	6.02500	88.13487					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.12500	125.73280	6.12500	125.71219					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.95500	83.24542	5.95500	83.23215					0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.11500	104.98529	5.11500	99.97198					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.15500	120.02503	8.09000	120.59302				92,889,204,195,025.00	11,390,460,355	14,610,392,640.00	
R187P	On 21/12/2026	Spot Bond	7.83000	35.75469	7.83000	35.74718					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.75000	33.48027	7.75000	33.47331					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.52000	278.15014	1.52000	278.10376				1,368,000,000.00	900,000	220,118,816.00	
R201	On 21/12/2014	Spot Bond	5.42500	105.34313	5.41500	105.34140				1,247,033,900,000.00	229,868,000	1,923,555,922.00	
R202	On 07/12/2033	Spot Bond	2.05000	209.91649	2.05000	209.87848				118,621,200,000.00	57,864,000	1,463,989,896.00	
R2023	On 28/02/2023	Spot Bond	7.86500	102.44753	7.78000	102.99033				16,931,370,885,000.00	2,152,749,000	5,259,879,605.00	
R203	On 15/09/2017	Spot Bond	6.92000	107.78336	6.84000	108.05519				8,684,683,040,000.00	1,255,012,000	5,773,314,171.00	
R2037	On 31/01/2037	Spot Bond	9.04000	94.77447	9.04000	94.75132				3,802,088,400,000.00	420,585,000	880,000,000.00	
R204	On 21/12/2018	Spot Bond	7.13500	104.67782	7.05500	105.01988				21,605,707,550,000.00	3,028,130,000	6,243,666,292.00	
R2048	On 28/02/2048	Spot Bond	9.13000	99.65190	9.13000	99.62773				21,321,781,563,500.00	2,335,353,950	2,705,632,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	58.11803	100.00000	57.97724				0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.45500	101.20886	5.42500	101.20781				26,238,550,000.00	4,810,000	2,250,810,000.00	
R207	On 15/01/2020	Spot Bond	7.43000	99.39997	7.34500	99.80893				6,021,643,500,000.00	810,450,000	3,715,931,550.00	
R208	On 31/03/2021	Spot Bond	7.57500	97.50399	7.49500	97.93102				12,236,579,431,800.00	1,615,390,024	9,175,257,753.00	
R209	On 31/03/2036	Spot Bond	8.93000	76.19953	8.86500	76.68165				22,864,105,644,890.00	2,560,370,173	9,617,812,122.00	
R210	On 31/03/2028	Spot Bond	1.96500	159.04705	1.96500	159.01861				1,257,662,880,000.00	640,032,000	484,341,090.00	
R211	On 31/01/2017	Spot Bond	0.02000	128.27644	0.02000	128.26028				0.00	0	587,205,100.00	
R212	On 31/01/2022	Spot Bond	1.40000	130.47931	1.40000	130.45792				11,760,000,000.00	8,400,000	1,437,831,300.00	
R213	On 28/02/2031	Spot Bond	8.72000	87.57246	8.66500	87.98807				19,415,463,680,000.00	2,226,544,000	5,299,545,500.00	
R214	On 28/02/2041	Spot Bond	9.04500	77.00715	9.04500	76.98864				5,744,479,500,000.00	635,100,000	7,377,704,640.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R224C	On 15/09/2013	Spot Bond		5.17500	99.35203		5.17500	99.33804			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.27500	96.79823		5.27500	96.78454			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.38500	94.19717		5.38500	94.18357			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.18500	90.57577		6.18500	90.56078			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.02500	88.14909		6.02500	88.13487			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.94500	85.74591		5.94500	85.73226			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.95500	83.24542		5.95500	83.23215			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.45000	97.90943		5.45000	97.89512			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.47000	95.30695		5.47000	95.29289			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.42000	92.83251		5.42000	92.81895			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.09500	89.26884		6.09500	89.25419			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.96500	86.89057		5.96500	86.87662			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.94500	84.42150		5.94500	84.40799			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.00500	81.82272		6.00500	81.80949			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.81500	77.04855		6.81500	77.03444			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.86500	74.35164		6.86500	74.33792			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.06000	71.22476		7.06000	71.21126			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.04000	68.86794		7.04000	68.85492			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.02000	66.60198		7.02000	66.58942			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.01000	64.38326		7.01000	64.37114			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.30500	60.99419		7.30500	60.98224			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.28500	58.92886		7.28500	58.91734			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.41500	56.29802		7.41500	56.28682			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.38500	54.41732		7.38500	54.40654			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.35500	52.61469		7.35500	52.60431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.32500	50.88651	7.32500	50.87651				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.28500	49.27636	7.28500	49.26673				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.24500	47.73562	7.24500	47.72634				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.03000	42.42535	8.03000	42.41622				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.99000	40.96680	7.99000	40.95803				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.95000	39.57364	7.95000	39.56521				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.91000	38.24261	7.91000	38.23450				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.87000	36.97060	7.87000	36.96280				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.83000	35.75469	7.83000	35.74718				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.79000	34.59212	7.79000	34.58489				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.75000	33.48027	7.75000	33.47331				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13870				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36366				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.37388				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.43115				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.29371				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	10.36863	100.00000	11.15869				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.57868	100.00000	3.57001				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.96793				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.88296				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.83936				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.96062				0.00	6,000,000	3,000,000.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.80226				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57795				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64609			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	93.45181		100.00000	93.21991			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56709			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.78929			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.22100			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.28375			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.41808			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.11293			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.59244			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.11293			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.29381			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02947			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	102.73787			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83112			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.96878			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.97220			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.97220			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.37721			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.97538			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.40736			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91723			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.02827			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31694			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP018		On 12/02/2020	Spot Bond	12.35000	108.67131		12.35000	108.63534			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08676			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	102.82360			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.07104		100.00000	14.03695			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	101.01177			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.28488			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.28793			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	60.23456		100.00000	60.08864			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.42599			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	100.12682		5.25000	100.11272			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.07028		100.00000	1.06771			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	5.82708		100.00000	5.81296			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	13.42177		100.00000	10.71141			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.61742		100.00000	11.58928			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.93705			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.99874			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.79500	109.21272		8.79500	109.18704			17,590,000.00	2,000	3,000,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.38991			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.42500	111.79356		7.42500	111.77141			0.00	0	30,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.34640			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond	8.89000	104.28186		8.89000	104.25707			0.00	0	15,000,000.00
SBK15		On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.13645			0.00	0	0.00
SBK16		On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.83712			0.00	0	0.00
SBK17		On 31/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.97987			0.00	0	0.00
SBK18		On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.12220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.12003			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.42500	105.44014		7.42500	105.41926			0.00	0	12,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.65500	101.58251		8.65500	101.55900			0.00	0	5,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000	133.11869		1.62000	133.09612			0.00	0	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000		-0.90120	166.26449			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.58500	116.44940		7.58500	116.42584			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.44500	116.74019		7.44500	116.71700			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.37500	116.88596		7.37500	116.86296			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.24000	103.11247		8.24000	103.08985			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.52000	116.58429		7.52000	116.56090			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.48500	116.65701		7.48500	116.63371			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75143			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71959			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.82645			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51529			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	100.10858		100.00000	99.84091			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.89000	106.66238		7.89000	106.63995			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.87079			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.62303			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66047			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.88648		100.00000	1.88231			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68495			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.14500	106.76986		9.14500	106.74378			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.74000	104.31357		9.74000	104.28661			0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.52984			0.00	0	120,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.65670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.52938			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.23693			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.54500		103.08281		8.54500	103.05938			742,124,705,000.00	86,849,000	33,345,000.00
SBS3	On 25/05/2026	Spot Bond	8.79000		96.98879		8.79000	96.96612			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.19500		98.35197		9.19500	98.32795			0.00	0	1,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.30500		111.42897		7.30500	111.40725			21,915,000.00	3,000	203,000.00
SBSI11	On 07/12/2023	Spot Bond	2.05000		132.84197		2.05000	266.16085			2,460,000,000.00	1,200,000	700,000.00
SBSI12	On 31/01/2017	Spot Bond	0.72000		106.14125		0.72000	125.26572			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.88000			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		6.14646		100.00000	6.13157			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		153.00301		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		109.56661		1.29000	122.88758			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.10155		6.50000	102.08371			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83065			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.60397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06847			0.00	200,000	20,200,000.00
SHS05		On 29/06/2017	Spot Bond	8.94000	100.13541		8.94000	100.11148			26,820,000.00	3,000	1,000,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69399			0.00	949,200	25,237,300.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37213			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.71184			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.64403			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.01567			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.08000	104.55173		5.08000	104.53721			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.42500	110.34655		7.42500	110.32433			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.29000	102.94062		8.29000	102.91790			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.37041			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.25581			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.41797			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.26542			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.14000	104.64663		8.14000	104.62381			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53240			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24605			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.25637			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.17500	96.81601		9.17500	96.79228			73,400,000.00	8,000	30,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11505			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68356			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.02587			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.10300	89.44755		9.10300	89.45076			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.16500	89.13892		9.16500	89.14195			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.66000	103.67693		6.66000	103.71855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond		8.60500	93.70257		8.60500	93.70451			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81358			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.02000	103.87292		8.02000	103.85073			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.02500	117.61856		7.02500	117.59649			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.43000	101.33806		2.43000	101.70498			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.00500	100.55565		8.00500	100.75312			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.17079			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.17223			0.00	0	25,000,000.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.69742			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.69786			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.59616			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.56705			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.40674			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.28433			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.09848			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.78984			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.68194			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386		107,200,000,000,000.00	1,072,000,000	536,000,000.00	
SY1012	On 29/10/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	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
SYN994	On 05/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.91325			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.79835			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.78406			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.75513			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.76916			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.71097			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.68500	115.69460		6.68500	115.67382			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.65000	105.58091		8.65000	105.55648			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	52.22595		100.00000	52.11100			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	37.18792		100.00000	37.09783			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	16.60643		100.00000	16.56619			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.63500	103.76685		6.63500	103.74844			0.00	0	1,900,000.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19846			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.95347			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.90109			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.65938			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		100.00000	75.56936		100.00000	75.41322			38,800,000,000,000.00	388,000,000	388,000,000.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01545			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.37500	103.56966		7.37500	103.54928			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.86855			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.18636			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.22825			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21070			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.27170		7.83000	100.25076			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.20718			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21517			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22794			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.20718			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.21517			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	75.66099		7.16000	100.21781			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.23080			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22953			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.26007			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25594			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.37973			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36565			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	70.72827		8.00000	70.72826			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	100.21952			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	5.95636		101.06155	5.94179			0.00	0	0.00
THE8A2		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.20590			0.00	0	0.00
THE8A3		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.40876			0.00	0	0.00
THE8B1		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.23463			0.00	0	0.00
THE8C1		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.24736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.38097			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21013			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.21467			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21790			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21467			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21790			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21952			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21272			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21790			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23569			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23569			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23569			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26151			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.26796			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25990			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38825			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.39623			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39304			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.57519			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.07500		109.10884		8.07500	109.08525			24,225,000.00	3,000	1,400,000.00
TL20	On 22/02/2020	Spot Bond	7.52000		94.90548		7.52000	94.86195			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.78000		107.21295		7.78000	107.19072			62,240,000.00	8,000	1,001,650,000.00
TN20	On 17/09/2020	Spot Bond	8.48500		114.47641		8.48500	114.45056			1,668,151,000.00	196,600	258,931,277.00
TN23	On 06/11/2023	Spot Bond	8.80500		115.79785		8.80500	115.77074			0.00	0	97,200,000.00
TN25	On 19/08/2025	Spot Bond	9.09000		107.20691		9.09000	107.18058			0.00	0	194,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN27		On 14/11/2027	Spot Bond	9.16500	99.77428		9.16500	99.74998			146,640,000.00	16,000	8,866,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.63951			0.00	0	0.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.58357			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.36387			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.40338			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.40744			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.60243			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	102.00689			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41880			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.43577			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.44592			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.00000		10.00000	99.97323			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.00000		9.75000	99.97390			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.00000		100.00000	9.97421			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.87122			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.18050			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.85613			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.16447			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.67015			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.07063			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.48408			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.85386			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.56542			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	97.78754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.58487			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.21089			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.12336			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.09418			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.02123			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.35973			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.32439			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.29534			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.26532			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.22110			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.30267			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.25890			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.12758			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.21986			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.89500		114.18293		8.89500	114.15592			871,710,000.00	98,000	49,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.77351			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22241			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49127			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.18000		107.22253		9.18000	107.19639			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		99.85680		100.00000	99.59122			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		99.03190		100.00000	98.78181			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		100.00400		100.00000	99.73803			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.48052			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.50772			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.84848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.84252			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.84235			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56927			0.00	46,000,000	23,000,000.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58668			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.92291			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.31000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.48500	117.41783		6.48500	117.39746			0.00	0	126,820,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.35630		0.33000	242.32368			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.52500	105.74543		6.52500	105.72698			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.34500	106.98116		7.34500	106.96019			0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.61000	107.99069		7.61000	107.96877			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.97000	106.88838		7.97000	106.86568			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.03500	107.07192		8.03500	107.04900			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.39000	99.54431		5.39000	99.52967			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.45000	98.21095		5.45000	98.19655			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.07500	89.16783		6.07500	89.15333			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.44000	96.48504		5.44000	96.47089			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.45000	95.19516		5.45000	95.18125			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.00500	87.69855		6.00500	87.68438			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.43000	93.11475		5.43000	93.10120			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.07500	89.15333		6.07500	89.13883			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.00000	65.42787		7.00000	65.41563			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	11.76301		100.00000	11.74069			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04737		100.00000	0.04728			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	11.76301		100.00000	11.74069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000		31.51797	100.00000	31.45817				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		32.24446	100.00000	32.18329				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		30.22832	100.00000	30.17097				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		30.22832	100.00000	30.17097				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.66298	100.00000	28.60859				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		28.66298	100.00000	28.60859				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		27.12713	100.00000	27.07566				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		27.12713	100.00000	27.07566				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		25.52773	100.00000	25.47929				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		25.52773	100.00000	25.47929				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		24.06829	100.00000	24.02263				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		24.06829	100.00000	24.02263				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		22.64924	100.00000	22.60626				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		22.64924	100.00000	22.60626				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		21.43562	100.00000	21.39495				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		20.28704	100.00000	20.24855				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		15.17167	100.00000	15.14289				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		14.33149	100.00000	14.30430				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		13.48651	100.00000	13.46092				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		13.48651	100.00000	13.46092				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		12.76386	100.00000	12.73965				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		12.05702	100.00000	12.03414				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		11.34614	100.00000	11.32462				0.00	0	0.00

Total for j-Bonds : **656,770,734,117,875.00 13,381,321,738 05 931 813 210.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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Grand Total: 656,777,787,332,881.00 13,381,402,258 105 933 891 006.00