



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 31/07/2013

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 31/07/2013	Any day expiry	9.94140	9.94140		9.81520	9.81520		17.38	497,070,000.00	50,000	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	851.40000	0.85140	725.21270	0.72521	851.400	17.38	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	0.00000	0.00000	0.01270	0.00001	0.000	17.38	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	841.40000	0.84140	715.21350	0.71521	841.400	17.38	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	0.00000	0.00000	0.01350	0.00001	0.000	17.38	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	831.40000	0.83140	705.21420	0.70521	831.400	17.38	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	0.00000	0.00000	0.01420	0.00001	0.000	17.38	0	0.00	
\$ / R	On 06/08/2013	Any day expiry			9.91620	9.91620	9.82070	9.82070		15.73	59,643,000.00	6,000	5,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	172.33400	0.17233	104.44300	0.10444	172.334	17.46	0	10,000.00	
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	36.13400	0.03613	63.74300	0.06374	36.134	17.46	0	0.00	
\$ / R	On 26/08/2013	Any day expiry			9.94400	9.94400	9.84860	9.84860		14.20	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,744.03700	1.74404	1,648.65890	1.64866	1,744.037	20.98	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.03700	0.00004	0.05890	0.00006	0.037	20.98	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,694.04620	1.69405	1,598.67300	1.59867	1,694.046	20.68	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.04620	0.00005	0.07300	0.00007	0.046	20.68	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,644.05790	1.64406	1,548.69050	1.54869	1,644.058	20.39	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.05790	0.00006	0.09050	0.00009	0.058	20.39	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	709.38700	0.70939	616.91880	0.61692	709.387	15.19	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	5.38700	0.00539	8.31880	0.00832	5.387	15.19	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	660.95510	0.66096	569.30050	0.56930	660.955	14.96	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	6.95510	0.00696	10.70050	0.01070	6.955	14.96	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	651.31670	0.65132	559.84790	0.55985	651.317	14.92	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	7.31670	0.00732	11.24790	0.01125	7.317	14.92	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	641.69620	0.64170	550.42130	0.55042	641.696	14.87	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	7.69620	0.00770	11.82130	0.01182	7.696	14.87	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	455.84070	0.45584	374.15690	0.37416	455.841	14.24	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	21.84070	0.02184	35.55690	0.03556	21.841	14.24	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	379.45770	0.37946	303.82510	0.30383	379.458	14.23	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	35.45770	0.03546	55.22510	0.05523	35.458	14.23	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	301.48870	0.30149	234.06960	0.23407	301.489	14.22	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	57.48870	0.05749	85.46960	0.08547	57.489	14.22	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	207.38830	0.20739	153.37580	0.15338	207.388	14.21	0	4,400.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	103.38830	0.10339	144.77580	0.14478	103.388	14.21	0	0.00	
\$ / R	On 28/08/2013	Any day expiry			9.94690	9.94690	9.88000	9.88000		14.25	0	0.00	

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 28/08/2013	Any day expiry	9.55	Call	425.60830		0.42561		0.00000	0.00000	425.608	14.02	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	28.70830		0.02871		0.00000	0.00000	28.708	14.02	4,939,450.00	500	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	56.17720		0.05618		0.00000	0.00000	56.177	16.13	4,939,450.00	500	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	409.27720		0.40928		0.00000	0.00000	409.277	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.97380		9.97380		9.87820	9.87820		14.35	203,934,288.60	20,447	554,400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,673.80990		2.67381	2,578.21250	2.57821	2,673.810		22.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00990		0.00001	0.01250	0.00001	0.010		22.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,474.54490		1.47454	1,379.27350	1.37927	1,474.545		16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.74490		0.00074	1.07350	0.00107	0.745		16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,275.20400		1.27520	1,180.27460	1.18027	1,275.204		15.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	1.40400		0.00140	2.07460	0.00207	1.404		15.81	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,225.45040		1.22545	1,130.65270	1.13065	1,225.450		15.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	1.65040		0.00165	2.45270	0.00245	1.650		15.53	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,175.74250		1.17574	1,081.10270	1.08110	1,175.743		15.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	1.94250		0.00194	2.90270	0.00290	1.943		15.25	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,126.08960		1.12609	1,031.63920	1.03164	1,126.090		14.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	2.28960		0.00229	3.43920	0.00344	2.290		14.97	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	977.58120		0.97758	884.81870	0.88482	977.581		14.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	3.78120		0.00378	6.61870	0.00662	3.781		14.12	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	784.15040		0.78415	694.52280	0.69452	784.150		13.83	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	10.35040		0.01035	16.32280	0.01632	10.350		13.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	690.22080		0.69022	602.98840	0.60299	690.221		13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	16.42080		0.01642	24.78840	0.02479	16.421		13.68	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	644.26860		0.64427	558.48780	0.55849	644.269		13.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	20.46860		0.02047	30.28780	0.03029	20.469		13.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	599.13820		0.59914	514.99660	0.51500	599.138		13.54	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	25.33820		0.02534	36.79660	0.03680	25.338		13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	511.83560		0.51184	435.45730	0.43546	511.836		13.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	38.03560		0.03804	57.25730	0.05726	38.036		13.39	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	471.48670		0.47149	398.26420	0.39826	471.487		13.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	47.68670		0.04769	70.06420	0.07006	47.687		13.49	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	403.10730		0.40311	336.04550	0.33605	403.107		13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	69.30730		0.06931	97.84550	0.09785	69.307		13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	395.86950		0.39587	329.52330	0.32952	395.869		13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	72.06950		0.07207	101.32330	0.10132	72.069		13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	388.70640		0.38871	323.08100	0.32308	388.706		13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	74.90640		0.07491	104.88100	0.10488	74.906		13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	360.81150		0.36081	298.11320	0.29811	360.812		13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	87.01150		0.08701	119.91320	0.11991	87.011		13.77	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	327.69380		0.32769	268.72960	0.26873	327.694		13.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	103.89380		0.10389	140.52960	0.14053	103.894		13.87	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	296.56890		0.29657	241.38520	0.24139	296.569		13.96	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	122.76890		0.12277	163.18520	0.16319	122.769		13.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	267.46590		0.26747	216.06640	0.21607	267.466		14.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	143.66590		0.14367	187.86640	0.18787	143.666		14.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	240.39150		0.24039	192.74130	0.19274	240.392		14.16	56,039,660.00	5,660	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	166.59150		0.16659	214.54130	0.21454	166.592		14.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	192.24770		0.19225	155.84220	0.15584	192.248		14.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	218.44770		0.21845	277.64220	0.27764	218.448		14.35	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	169.14700		0.16915	137.01270	0.13701	169.147		14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	255.34700		0.25535	318.81270	0.31881	255.347		14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	155.18250		0.15518	125.70170	0.12570	155.183		14.78	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	281.38250		0.28138	347.50170	0.34750	281.383		14.78	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	148.60710		0.14861	120.39510	0.12040	148.607		14.87	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	294.80710		0.29481	362.19510	0.36220	294.807		14.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	139.23260		0.13923	112.84680	0.11285	139.233		15.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	315.43260		0.31543	384.64680	0.38465	315.433		15.00	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	124.84120		0.12484	101.30330	0.10130	124.841	15.21	0.00	0	500.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	351.04120		0.35104	423.10330	0.42310	351.041	15.21	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	107.07770		0.10708	87.12160	0.08712	107.078	15.52	0.00	0	15,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	403.27770		0.40328	478.92160	0.47892	403.278	15.52	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	100.24560		0.10025	81.68310	0.08168	100.246	15.65	0.00	0	35,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	426.44560		0.42645	503.48310	0.50348	426.446	15.65	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	95.93140		0.09593	78.25460	0.07825	95.931	15.74	0.00	0	200.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	442.13140		0.44213	520.05460	0.52005	442.131	15.74	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	80.45580		0.08046	65.97630	0.06598	80.456	16.08	0.00	0	6.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	506.65580		0.50666	587.77630	0.58778	506.656	16.08	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	64.61820		0.06462	54.04470	0.05404	64.618	16.52	0.00	0	200.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	590.81820		0.59082	675.84470	0.67584	590.818	16.52	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	52.57870		0.05258	44.51010	0.04451	52.579	17.02	0.00	0	10,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	678.77870		0.67878	766.31010	0.76631	678.779	17.02	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	47.50770		0.04751	40.48190	0.04048	47.508	17.27	0.00	0	5,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	723.70770		0.72371	812.28190	0.81228	723.708	17.27	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	42.97730		0.04298	36.87370	0.03687	42.977	17.52	0.00	0	10,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	769.17730		0.76918	858.67370	0.85867	769.177	17.52	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	38.92970		0.03893	33.64040	0.03364	38.930	17.77	0.00	0	19,088.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	815.12970		0.81513	905.44040	0.90544	815.130	17.77	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	35.31010		0.03531	30.73970	0.03074	35.310	18.02	0.00	0	50,958.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	861.51010		0.86151	952.53970	0.95254	861.510	18.02	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	24.24550		0.02425	21.53070	0.02153	24.246	19.02	0.00	0	45,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,050.44550		1.05045	1,143.33070	1.14333	1,050.446	19.02	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	13.89650		0.01390	12.96710	0.01297	13.897	20.37	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,340.09650		1.34010	1,434.76710	1.43477	1,340.096	20.37	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	8.36880		0.00837	8.23530	0.00824	8.369	21.71	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,634.56880		1.63457	1,730.03530	1.73004	1,634.569	21.71	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	5.30180		0.00530	5.50900	0.00551	5.302	23.06	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,931.50180		1.93150	2,027.30900	2.02731	1,931.502	23.06	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	3.44720		0.00345	4.65390	0.00465	3.447	24.76	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,279.64720		2.27965	2,376.45390	2.37645	2,279.647	24.76	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	2.66960		0.00267	4.27240	0.00427	2.670	26.00	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,528.86960		2.52887	2,626.07240	2.62607	2,528.870	26.00	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry			9.98370		9.98370	9.88810	9.88810		14.35	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	722.39820		0.72240	635.97700	0.63598	722.398	13.62	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	18.69820		0.01870	27.87700	0.02788	18.698	13.62	0.00	0	1,200.00	
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	713.20440		0.71320	627.05330	0.62705	713.204	13.61	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	19.50440		0.01950	28.95330	0.02895	19.504	13.61	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	704.03940		0.70404	618.16560	0.61817	704.039	13.60	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	20.33940		0.02034	30.06560	0.03007	20.339	13.60	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	694.90450		0.69490	609.31330	0.60931	694.904	13.59	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	21.20450		0.02120	31.21330	0.03121	21.204	13.59	0.00	0	0.00	
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	270.94940		0.27095	221.60520	0.22161	270.949	14.12	0.00	0	2,400.00	
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	167.24940		0.16725	213.50520	0.21351	167.249	14.12	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry			9.98800		9.98800	9.89230	9.89230		14.39	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,788.53210		1.78853	1,693.00870	1.69301	1,788.532	17.99	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.53210		0.00053	0.70870	0.00071	0.532	17.99	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,738.61460		1.73861	1,643.12760	1.64313	1,738.615	17.73	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.61460		0.00061	0.82760	0.00083	0.615	17.73	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,688.71030		1.68871	1,593.26670	1.59327	1,688.710	17.48	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.71030		0.00071	0.96670	0.00097	0.710	17.48	0.00	0	7,500.00	
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	765.33400		0.76533	678.34140	0.67834	765.334	13.66	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	17.33400		0.01733	26.04140	0.02604	17.334	13.66	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	756.07840		0.75608	669.33810	0.66934	756.078	13.65	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	18.07840		0.01808	27.03810	0.02704	18.078	13.65	0.00	0	0.00	
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	746.84920		0.74685	660.36650	0.66037	746.849	13.64	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	18.84920		0.01885		28.06650	0.02807	18.849	13.64	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	527.56060		0.52756		453.68640	0.45369	527.561	13.42	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	49.56060		0.04956		71.38640	0.07139	49.561	13.42	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	496.22870		0.49623		0.00000	0.00000	496.229	13.50	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	58.22870		0.05823		0.00000	0.00000	58.229	13.50	4,961,450.00	500	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	458.50150		0.45850		390.17870	0.39018	458.502	13.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	70.50150		0.07050		97.87870	0.09788	70.501	13.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	388.15230		0.38815		326.42300	0.32642	388.152	13.79	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	100.15230		0.10015		134.12300	0.13412	100.152	13.79	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	94.27150		0.09427		0.00000	0.00000	94.271	16.16	4,961,450.00	500	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	546.27150		0.54627		0.00000	0.00000	546.272	16.16	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.02540		10.02540		9.92920	9.92920		14.46	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	685.77100		0.68577		605.54940	0.60555	685.771	13.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	50.37100		0.05037		66.34940	0.06635	50.371	13.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	677.34240		0.67734		597.43440	0.59743	677.342	13.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	51.94240		0.05194		68.23440	0.06823	51.942	13.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	668.95260		0.66895		589.76670	0.58977	668.953	13.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	53.55260		0.05355		70.56670	0.07057	53.553	13.49	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	619.46060		0.61946		544.94550	0.54495	619.461	13.45	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	64.06060		0.06406		85.74550	0.08575	64.061	13.45	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	259.51680		0.25952		222.43920	0.22244	259.517	14.72	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	304.11680		0.30412		363.23920	0.36324	304.117	14.72	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.02970		10.02970		9.93340	9.93340		14.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	610.59310		0.61059		537.93950	0.53794	610.593	13.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	70.89310		0.07089		94.53950	0.09454	70.893	13.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	602.61580		0.60262		530.81610	0.53082	602.616	13.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	72.91580		0.07292		97.41610	0.09742	72.916	13.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	595.04710		0.59505		523.75210	0.52375	595.047	13.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	75.34710		0.07535		100.35210	0.10035	75.347	13.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	565.32450		0.56532		496.08120	0.49608	565.324	13.59	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	85.62450		0.08562		112.68120	0.11268	85.625	13.59	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	255.95780		0.25596		219.98480	0.21998	255.958	14.87	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	326.25780		0.32626		386.58480	0.38658	326.258	14.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.03410		10.03410		9.93770	9.93770		14.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,786.09990		1.78610		1,690.32790	1.69033	1,786.100	16.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.99990		0.00200		2.62790	0.00263	2.000	16.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,736.38930		1.73639		1,640.72390	1.64072	1,736.389	16.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	2.28930		0.00229		3.02390	0.00302	2.289	16.32	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	665.15670		0.66516		587.70590	0.58771	665.157	13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	61.05670		0.06106		80.00590	0.08001	61.057	13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	656.93980		0.65694		580.26270	0.58026	656.940	13.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	62.83980		0.06284		82.56270	0.08256	62.840	13.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	648.76360		0.64876		572.87620	0.57288	648.764	13.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	64.66360		0.06466		85.17620	0.08518	64.664	13.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	535.53840		0.53554		468.94030	0.46894	535.538	13.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	101.43840		0.10144		131.24030	0.13124	101.438	13.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	468.34560		0.46835		407.05150	0.40705	468.346	13.84	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	134.24560		0.13425		169.35150	0.16935	134.246	13.84	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.03550		10.03550		9.97000	9.97000		14.48	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	573.80340		0.57380		0.00000	0.00000	573.803	13.55	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	88.30340		0.08830		0.00000	0.00000	88.303	13.55	4,983,550.00	500	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	130.51280		0.13051		0.00000	0.00000	130.513	16.69	4,983,550.00	500	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	695.01280		0.69501		0.00000	0.00000	695.013	16.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.07790		10.07790		9.98130	9.98130		15.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,783.01990		1.78302		1,688.10880	1.68811	1,783.020	16.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	5.11990		0.00512		6.80880	0.00681	5.120	16.03	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	734.51800		0.73452		657.19880	0.65720	734.518	13.87	0.00	0	0.00

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 27/11/2013	Any day expiry	9.43	Put	86.61800	0.08662	105.89880	0.10590	86.618	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	726.64740	0.72665	649.59760	0.64960	726.647	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	88.74740	0.08875	108.29760	0.10830	88.747	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	718.81580	0.71882	642.03900	0.64204	718.816	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	90.91580	0.09092	110.73900	0.11074	90.916	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	642.72290	0.64272	0.00000	0.00000	642.723	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	114.82290	0.11482	0.00000	0.00000	114.823	13.87	5,004,300.00	500	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	541.68160	0.54168	479.61870	0.47962	541.682	14.11	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	163.78160	0.16378	198.31870	0.19832	163.782	14.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	157.89840	0.15790	0.00000	0.00000	157.898	17.26	5,004,300.00	500	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	829.99840	0.83000	0.00000	0.00000	829.998	17.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.10130	10.10130	10.00460	10.00460		15.16	13,959,996.60	1,382	81,870.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,702.29930	2.70230	2,605.93190	2.60593	2,702.299	18.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.99930	0.00100	1.33190	0.00133	0.999	18.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,104.49330	2.10449	2,009.75810	2.00976	2,104.493	16.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	3.19330	0.00319	5.15810	0.00516	3.193	16.58	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,371.13450	1.37113	1,280.78550	1.28079	1,371.135	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	19.83450	0.01983	26.18550	0.02619	19.835	14.80	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,229.36580	1.22937	1,140.22740	1.14023	1,229.366	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	28.06580	0.02807	35.62740	0.03563	28.066	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,203.30000	1.20330	1,114.40260	1.11440	1,203.300	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	29.90000	0.02990	37.70260	0.03770	29.900	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,156.85940	1.15686	1,068.40550	1.06841	1,156.859	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	33.45940	0.03346	41.70550	0.04171	33.459	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,136.45060	1.13645	1,048.19870	1.04820	1,136.451	14.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	35.15060	0.03515	43.59870	0.04360	35.151	14.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,110.79430	1.11079	1,023.49980	1.02350	1,110.794	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	37.39430	0.03739	46.79980	0.04680	37.394	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	958.19670	0.95820	875.60200	0.87560	958.197	14.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	56.89670	0.05690	71.00200	0.07100	56.897	14.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	793.39590	0.79340	715.10680	0.71511	793.396	14.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	92.09590	0.09210	110.50680	0.11051	92.096	14.01	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	679.01490	0.67901	607.27910	0.60728	679.015	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	127.71490	0.12771	152.67910	0.15268	127.715	13.99	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	642.85150	0.64285	575.55430	0.57555	642.852	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	141.55150	0.14155	170.95430	0.17095	141.551	13.98	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	585.11800	0.58512	521.61390	0.52161	585.118	14.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	173.81800	0.17382	207.01390	0.20701	173.818	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	578.95280	0.57895	515.87040	0.51587	578.953	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	177.65280	0.17765	211.27040	0.21127	177.653	14.22	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	520.03150	0.52003	461.16340	0.46116	520.032	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	218.73150	0.21873	256.56340	0.25656	218.732	14.46	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	492.41880	0.49242	435.64110	0.43564	492.419	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	241.11880	0.24112	281.04110	0.28104	241.119	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	416.78890	0.41679	366.12980	0.36613	416.789	14.93	1,006,450.00	100	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	315.48890	0.31549	361.52980	0.36153	315.489	14.93	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	372.13540	0.37214	328.05460	0.32805	372.135	15.16	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	370.83540	0.37084	423.45460	0.42345	370.835	15.16	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	309.26760	0.30927	272.53300	0.27253	309.268	15.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	477.96760	0.47797	537.93300	0.53793	477.968	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	299.35520	0.29936	263.82650	0.26383	299.355	15.79	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	498.05520	0.49806	559.22650	0.55923	498.055	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	268.65330	0.26865	236.94400	0.23694	268.653	16.11	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	567.35330	0.56735	632.34400	0.63234	567.353	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	228.75420	0.22875	202.41480	0.20241	228.754	16.58	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	677.45420	0.67745	747.81480	0.74781	677.454	16.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	216.93320	0.21693	192.37310	0.19237	216.933	16.74	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	715.63320	0.71563	787.77310	0.78777	715.633	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	195.67080	0.19567	174.02760	0.17403	195.671	17.07	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	794.37080	0.79437	869.42760	0.86943	794.371	17.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	176.79310	0.17679	157.77400	0.15777	176.793	17.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	875.49310	0.87549	953.17400	0.95317	875.493	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	169.84790	0.16985	0.00000	0.00000	169.848	17.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	908.54790	0.90855	0.00000	0.00000	908.548	17.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	145.14460	0.14514	130.58490	0.13058	145.145	18.07	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,043.84460	1.04384	1,125.98490	1.12598	1,043.845	18.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	120.09640	0.12010	109.01860	0.10902	120.096	18.73	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,218.79640	1.21880	1,304.41860	1.30442	1,218.796	18.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	104.75560	0.10476	95.84030	0.09584	104.756	19.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,353.45560	1.35346	1,441.24030	1.44124	1,353.456	19.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	91.84310	0.09184	84.73380	0.08473	91.843	19.72	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,490.54310	1.49054	1,580.13380	1.58013	1,490.543	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	77.69570	0.07770	72.54030	0.07254	77.696	20.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,676.39570	1.67640	1,767.94030	1.76794	1,676.396	20.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	61.52340	0.06152	58.54230	0.05854	61.523	21.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,960.22340	1.96022	2,053.94230	2.05394	1,960.223	21.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	54.14800	0.05415	55.87660	0.05588	54.148	23.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,302.84800	2.30285	2,401.27660	2.40128	2,302.848	23.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	52.79300	0.05279	55.22700	0.05523	52.793	24.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,451.49300	2.45149	2,550.62700	2.55063	2,451.493	24.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.11600	10.11600	10.01920	10.01920		15.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	699.92210	0.69992	0.00000	0.00000	699.922	13.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	133.92210	0.13392	0.00000	0.00000	133.922	13.99	5,024,350.00	500	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	670.98450	0.67098	602.41690	0.60242	670.984	13.98	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	144.98450	0.14498	173.21690	0.17322	144.985	13.98	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	663.84920	0.66385	596.19050	0.59619	663.849	13.98	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	147.84920	0.14785	176.99050	0.17699	147.849	13.98	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	657.26850	0.65727	590.01290	0.59001	657.269	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	151.26850	0.15127	180.81290	0.18081	151.269	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	185.74330	0.18574	0.00000	0.00000	185.743	17.47	5,024,350.00	500	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	909.74330	0.90974	0.00000	0.00000	909.743	17.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.16870	10.16870	10.07170	10.07170		15.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	459.90500	0.45990	410.29350	0.41029	459.905	15.28	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	411.20500	0.41120	458.59350	0.45859	411.205	15.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	324.53280	0.32453	290.46470	0.29046	324.533	16.39	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	665.83280	0.66583	728.76470	0.72876	665.833	16.39	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	321.70700	0.32171	287.97450	0.28797	321.707	16.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	673.00700	0.67301	736.27450	0.73627	673.007	16.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	318.91180	0.31891	285.50700	0.28551	318.912	16.45	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	680.21180	0.68021	743.80700	0.74381	680.212	16.45	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.21510	10.21510	10.11790	10.11790		15.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,202.58180	1.20258	1,117.63250	1.11763	1,202.582	14.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	77.48180	0.07748	89.73250	0.08973	77.482	14.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,193.82330	1.19382	1,108.95230	1.10895	1,193.823	14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	78.72330	0.07872	91.05230	0.09105	78.723	14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,185.08230	1.18508	1,100.71670	1.10072	1,185.082	14.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	79.98230	0.07998	92.81670	0.09282	79.982	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.24060	10.24060	10.14340	10.14340		15.68	7,680,450.00	750	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,548.53550	2.54854	2,455.76100	2.45576	2,548.535	17.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	7.93550	0.00794	12.36100	0.01236	7.935	17.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,059.22460	2.05922	1,969.11450	1.96911	2,059.225	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	18.62460	0.01862	25.71450	0.02571	18.625	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,585.56970	1.58557	1,498.97540	1.49898	1,585.570	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	44.96970	0.04497	55.57540	0.05558	44.970	15.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,098.15150		1.09815		1,021.08550	1.02109	1,098.151	14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	107.55150		0.10755		127.68550	0.12769	107.551	14.13	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	846.96810		0.84697		775.99080	0.77599	846.968	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	196.36810		0.19637		222.59080	0.22259	196.368	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	840.14860		0.84015		769.34900	0.76935	840.149	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	199.54860		0.19955		225.94900	0.22595	199.549	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	833.36290		0.83336		762.74370	0.76274	833.363	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	202.76290		0.20276		229.34370	0.22934	202.763	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	773.83860		0.77384		708.24120	0.70824	773.839	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	233.23860		0.23324		264.84120	0.26484	233.239	14.39	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	741.99090		0.74199		680.80270	0.68080	741.991	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	251.39090		0.25139		287.40270	0.28740	251.391	14.42	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	502.75410		0.50275		458.46000	0.45846	502.754	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	512.15410		0.51215		565.06000	0.56506	512.154	15.68	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	465.64370		0.46564		424.80250	0.42480	465.644	15.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	575.04370		0.57504		631.40250	0.63140	575.044	15.95	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	448.22340		0.44822		409.04400	0.40904	448.223	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	607.62340		0.60762		665.64400	0.66564	607.623	16.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	415.52390		0.41552		379.53480	0.37953	415.524	16.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	674.92390		0.67492		736.13480	0.73613	674.924	16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	385.50800		0.38551		352.53020	0.35253	385.508	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	744.90800		0.74491		809.13020	0.80913	744.908	16.61	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	371.44350		0.37144		339.90080	0.33990	371.443	16.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	780.84350		0.78084		846.50080	0.84650	780.844	16.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	321.21870		0.32122		295.43460	0.29543	321.219	17.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	930.61870		0.93062		1,002.03460	1.00203	930.619	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	289.14010		0.28914		266.95470	0.26695	289.140	17.70	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,048.54010		1.04854		1,123.55470	1.12355	1,048.540	17.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	269.98380		0.26998		249.98590	0.24999	269.984	17.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,129.38380		1.12938		1,206.58590	1.20659	1,129.384	17.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	261.01720		0.26102		242.04700	0.24205	261.017	18.11	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,170.41720		1.17042		1,248.64700	1.24865	1,170.417	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	244.22070		0.24422		226.79130	0.22679	244.221	18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,253.62070		1.25362		1,333.39130	1.33339	1,253.621	18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	207.34080		0.20734		193.97760	0.19398	207.341	19.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,466.74080		1.46674		1,550.57760	1.55058	1,466.741	19.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	177.37890		0.17738		167.49220	0.16749	177.379	19.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,686.77890		1.68678		1,774.09220	1.77409	1,686.779	19.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	153.07640		0.15308		146.00570	0.14601	153.076	20.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,912.47640		1.91248		2,002.60570	2.00261	1,912.476	20.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	133.26960		0.13327		130.85240	0.13085	133.270	20.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,142.66960		2.14267		2,237.45240	2.23745	2,142.670	20.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	125.55300		0.12555		127.53740	0.12754	125.553	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,384.95300		2.38495		2,484.13740	2.48414	2,384.953	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	122.31610		0.12232		125.82270	0.12582	122.316	23.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,581.71610		2.58172		2,682.42270	2.68242	2,581.716	23.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.24360		10.24360		10.14640	10.14640		15.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,238.00290		1.23800		1,155.40060	1.15540	1,238.003	14.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	84.40290		0.08440		99.00060	0.09900	84.403	14.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,229.29810		1.22930		1,146.79670	1.14680	1,229.298	14.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	85.69810		0.08570		100.39670	0.10040	85.698	14.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,220.61050		1.22061		1,138.21230	1.13821	1,220.611	14.34	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	87.01050		0.08701		101.81230	0.10181	87.010	14.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.34800		10.34800		10.25090	10.25090		16.01	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	776.75300		0.77675		720.52390	0.72052	776.753	15.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	368.75300		0.36875		409.62390	0.40962	368.753	15.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	771.73320		0.77173		715.79250	0.71579	771.733	15.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	373.73320	0.37373	414.89250	0.41489	373.733	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	766.74330	0.76674	711.09390	0.71109	766.743	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	378.74330	0.37874	420.19390	0.42019	378.743	15.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.37660	10.37660	10.27970	10.27970		16.17	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,973.19790	1.97320	1,887.83110	1.88783	1,973.198	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	46.59790	0.04660	58.13110	0.05813	46.598	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,699.83670	1.69984	1,616.57460	1.61657	1,699.837	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	73.23670	0.07324	86.87460	0.08687	73.237	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,480.78650	1.48079	1,399.12080	1.39912	1,480.786	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	104.18650	0.10419	119.42080	0.11942	104.186	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,312.63300	1.31263	1,232.11240	1.23211	1,312.633	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	136.03300	0.13603	152.41240	0.15241	136.033	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,023.72050	1.02372	953.96790	0.95397	1,023.721	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	237.12050	0.23712	264.26790	0.26427	237.120	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,017.10700	1.01711	947.48860	0.94749	1,017.107	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	240.50700	0.24051	267.78860	0.26779	240.507	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,010.52350	1.01052	941.04200	0.94104	1,010.524	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	243.92350	0.24392	271.34200	0.27134	243.923	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	921.52830	0.92153	853.88450	0.85388	921.528	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	294.92830	0.29493	324.18450	0.32418	294.928	14.79	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	891.18370	0.89118	824.17000	0.82417	891.184	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	314.58370	0.31458	344.47000	0.34447	314.584	14.84	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	481.61220	0.48161	446.96800	0.44697	481.612	17.10	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	905.01220	0.90501	967.26800	0.96727	905.012	17.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	310.65430	0.31065	292.65080	0.29265	310.654	18.97	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,534.05430	1.53405	1,612.95080	1.61295	1,534.054	18.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	267.24400	0.26724	253.66840	0.25367	267.244	19.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,790.64400	1.79064	1,873.96840	1.87397	1,790.644	19.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	232.02810	0.23203	222.09830	0.22210	232.028	20.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,055.42810	2.05543	2,142.39830	2.14240	2,055.428	20.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	203.34940	0.20335	204.91310	0.20491	203.349	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,326.74940	2.32675	2,425.21310	2.42521	2,326.749	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	192.88680	0.19289	198.17260	0.19817	192.887	22.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,716.28680	2.71629	2,818.47260	2.81847	2,716.287	22.73	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		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			10.52790	10.52790	10.43150	10.43150		16.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,661.21110	2.66121	2,573.46400	2.57346	2,661.211	16.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	33.31110	0.03331	41.96400	0.04196	33.311	16.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,187.42300	2.18742	2,103.57330	2.10357	2,187.423	15.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	59.52300	0.05952	72.07330	0.07207	59.523	15.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,745.57060	1.74557	1,664.32520	1.66433	1,745.571	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	117.67060	0.11767	132.82520	0.13283	117.671	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,019.79990	1.01980	952.25050	0.95225	1,019.800	15.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	391.89990	0.39190	420.75050	0.42075	391.900	15.26	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	831.72690	0.83173	777.90220	0.77790	831.727	16.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	593.82690	0.59383	636.40220	0.63640	593.827	16.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	827.55350	0.82755	773.95230	0.77395	827.554	16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	599.65350	0.59965	642.45230	0.64245	599.653	16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	823.40530	0.82341	770.03130	0.77003	823.405	16.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	605.50530	0.60551	648.53130	0.64853	605.505	16.10	0.00	0	0.00

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	10.95	Call	598.40890		0.59841		559.14900	0.55915	598.409	17.44	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,020.50890		1.02051		1,077.64900	1.07765	1,020.509	17.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	358.63380		0.35863		340.20180	0.34020	358.634	19.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,930.73380		1.93073		2,008.70180	2.00870	1,930.734	19.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	295.81110		0.29581		289.72180	0.28972	295.811	20.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,367.91110		2.36791		2,458.22180	2.45822	2,367.911	20.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	275.61270		0.27561		275.35210	0.27535	275.613	22.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,897.71270		2.89771		2,993.85210	2.99385	2,897.713	22.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.67150		10.67150		10.57490	10.57490		17.01	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,720.97890		2.72098		2,632.63670	2.63264	2,720.979	16.26	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	49.47890		0.04948		57.73670	0.05774	49.479	16.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,301.96830		2.30197		2,215.31700	2.21532	2,301.968	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	80.46830		0.08047		90.41700	0.09042	80.468	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,256.26900		2.25627		2,169.79880	2.16980	2,256.269	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	84.76900		0.08477		94.89880	0.09490	84.769	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,210.76840		2.21077		2,126.06330	2.12606	2,210.768	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	89.26840		0.08927		101.16330	0.10116	89.268	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,373.41220		1.37341		1,299.06760	1.29907	1,373.412	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	301.91220		0.30191		324.16760	0.32417	301.912	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,134.97520		1.13498		1,069.73130	1.06973	1,134.975	15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	463.47520		0.46348		494.83130	0.49483	463.475	15.63	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	730.31480		0.73031		687.69770	0.68770	730.315	17.54	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,058.81480		1.05881		1,112.79770	1.11280	1,058.815	17.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.27050		11.27050		11.17320	11.17320		17.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,378.68420		2.37868		2,293.63540	2.29364	2,378.684	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	258.18420		0.25818		270.43540	0.27044	258.184	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,341.11670		2.34112		2,255.64010	2.25564	2,341.117	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	270.61670		0.27062		282.44010	0.28244	270.617	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,303.93640		2.30394		2,218.00630	2.21801	2,303.936	15.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	283.43640		0.28344		294.80630	0.29481	283.436	15.62	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.97380		9.97380		9.87820	9.87820		14.35	398,952.00	40	622.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	108,641.39000		1.08641		99,214.20990	0.99214	108,641.390	14.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	261.39000		0.00261		394.20990	0.00394	261.390	14.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	107,650.23460		1.07650		98,227.93870	0.98228	107,650.235	14.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	270.23460		0.00270		407.93870	0.00408	270.235	14.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	106,659.39460		1.06659		97,248.52750	0.97249	106,659.395	14.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	279.39460		0.00279		428.52750	0.00429	279.395	14.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	43,279.31720		0.43279		36,292.60470	0.36293	43,279.317	13.58	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	5,899.31720		0.05899		8,472.60470	0.08473	5,899.317	13.58	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	8,980.57150		0.08981		7,338.96950	0.07339	8,980.572	15.87	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	46,600.57150		0.46601		54,518.96950	0.54519	46,600.572	15.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.10130		10.10130		10.00460	10.00460		15.16	50,506.50	5	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	72,373.60820		0.72374		64,756.53290	0.64757	72,373.608	14.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	11,243.60820		0.11244		13,296.53290	0.13297	11,243.608	14.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	71,618.39190		0.71618		64,025.66770	0.64026	71,618.392	14.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	11,488.39190		0.11488		13,565.66770	0.13566	11,488.392	14.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	70,867.24190		0.70867		63,356.09010	0.63356	70,867.242	13.99	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	11,737.24190		0.11737		13,896.09010	0.13896	11,737.242	13.99	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	31,606.58300		0.31607		27,850.95010	0.27851	31,606.583	15.64	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	46,476.58300		0.46477		52,390.95010	0.52391	46,476.583	15.64	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	28,356.61440		0.28357		24,998.74810	0.24999	28,356.614	15.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	53,226.61440		0.53227		59,538.74810	0.59539	53,226.614	15.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	16,816.15780		0.16816		15,035.37410	0.15035	16,816.158	17.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	91,686.15780		0.91686		99,575.37410	0.99575	91,686.158	17.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.24060		10.24060		10.14340	10.14340		15.56	51,203.00	5	5.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	66,816.86930		0.66817		72,896.91090	0.72897	66,816.869	16.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	41,876.86930	0.41877	38,236.91090	0.38237	41,876.869	16.32	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	41,561.37910	0.41561	37,953.48070	0.37953	41,561.379	16.35	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	67,501.37910	0.67501	73,613.48070	0.73613	67,501.379	16.35	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	41,248.57310	0.41249	37,672.55090	0.37673	41,248.573	16.38	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	68,188.57310	0.68189	74,332.55090	0.74333	68,188.573	16.38	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future				15.11330	15.11330	15.06790	15.06790		13.93	68,009,850.00	4,500	26,646.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future		14.74	Call	518.68540	0.51869	489.16620	0.48917	518.685	13.82	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future		14.74	Put	145.38540	0.14539	161.26620	0.16127	145.385	13.82	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future		14.75	Call	511.92440	0.51192	482.63060	0.48263	511.924	13.82	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future		14.75	Put	148.62440	0.14862	164.73060	0.16473	148.624	13.82	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future		14.76	Call	505.21300	0.50521	476.14350	0.47614	505.213	13.83	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future		14.76	Put	151.91300	0.15191	168.24350	0.16824	151.913	13.83	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				15.29940	15.29940	15.25340	15.25340		14.42	45,959,397.60	3,004	8,856.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future		14.89	Call	747.79840	0.74780	722.86260	0.72286	747.798	14.14	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future		14.89	Put	338.39840	0.33840	359.46260	0.35946	338.398	14.14	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future		14.90	Call	741.97690	0.74198	717.22540	0.71723	741.977	14.14	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future		14.90	Put	342.57690	0.34258	363.82540	0.36383	342.577	14.14	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future		14.91	Call	736.18680	0.73619	711.61960	0.71162	736.187	14.15	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future		14.91	Put	346.78680	0.34679	368.21960	0.36822	346.787	14.15	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				15.50480	15.50480	15.45910	15.45910		14.85	34,885,800.00	2,250	1,950.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future		14.29	Call	1,443.91320	1.44391	1,409.32010	1.40932	1,443.913	14.21	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future		14.29	Put	229.11320	0.22911	240.22010	0.24022	229.113	14.21	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future		14.30	Put	231.64120	0.23164	242.84110	0.24284	231.641	14.21	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future		14.30	Call	1,436.44120	1.43644	1,401.94110	1.40194	1,436.441	14.21	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future		14.31	Call	1,428.98920	1.42899	1,394.57870	1.39458	1,428.989	14.21	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future		14.31	Put	234.18920	0.23419	245.47870	0.24548	234.189	14.21	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				15.70670	15.70670	15.66230	15.66230		15.13	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future		16.04	Call	757.47240	0.75747	738.71780	0.73872	757.472	15.51	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future		16.04	Put	1,090.77240	1.09077	1,116.41780	1.11642	1,090.772	15.51	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future		16.05	Call	753.98810	0.75399	735.34180	0.73534	753.988	15.52	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future		16.05	Put	1,097.28810	1.09729	1,123.04180	1.12304	1,097.288	15.52	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future		16.06	Call	750.52600	0.75053	731.98190	0.73198	750.526	15.53	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future		16.06	Put	1,103.82600	1.10383	1,129.68190	1.12968	1,103.826	15.53	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.10150	0.10150	0.10069	0.10069		15.15	0.00	0	216.00
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future		0.09	Call	1,152.77120	0.01153	1,072.31360	0.01072	1,152.771	15.63	0.00	0	0.00
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future		0.09	Put	3.07120	0.00003	3.21360	0.00003	3.071	15.63	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future		0.10	Call	301.39570	0.00301	256.84420	0.00257	301.396	15.15	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future		0.10	Put	151.69570	0.00152	187.74420	0.00188	151.696	15.15	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future		0.11	Call	41.95210	0.00042	34.79010	0.00035	41.952	18.98	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future		0.11	Put	892.25210	0.00892	965.69010	0.00966	892.252	18.98	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10286	0.10286	0.10204	0.10204		17.00	0.00	0	14,275.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future		0.09	Call	1,322.82620	0.01323	1,250.02130	0.01250	1,322.826	16.08	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future		0.09	Put	37.22620	0.00037	45.92130	0.00046	37.226	16.08	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future		0.10	Call	576.45640	0.00576	526.97180	0.00527	576.456	17.00	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future		0.10	Put	290.85640	0.00291	322.87180	0.00323	290.856	17.00	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future		0.11	Call	229.41060	0.00229	207.40610	0.00207	229.411	19.72	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future		0.11	Put	943.81060	0.00944	1,003.30610	0.01003	943.811	19.72	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				13.24080	13.24080	13.08720	13.08720		13.45	17,107,113.60	1,292	70,173.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future		11.30	Call	1,942.66550	1.94267	1,789.72220	1.78972	1,942.665	18.05	0.00	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future		11.30	Put	1.86550	0.00187	2.52220	0.00252	1.866	18.05	0.00	0	29,000.00
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future		11.50	Call	1,743.51760	1.74352	1,590.90840	1.59091	1,743.518	17.04	0.00	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future		11.50	Put	2.71760	0.00272	3.70840	0.00371	2.718	17.04	0.00	0	400.00
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future		11.55	Call	1,693.79240	1.69379	1,541.29350	1.54129	1,693.792	16.79	0.00	0	0.00

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	11.55	Put	2.99240	0.00299		4.09350	0.00409	2.992	16.79	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Call	1,258.33130	1.25833	1,109.01650	1.10902	1,258.331	14.64	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Put	7.53130	0.00753	11.81650	0.01182	7.531	14.64	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Call	1,248.55160	1.24855	1,099.35960	1.09936	1,248.552	14.61	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Put	7.75160	0.00775	12.15960	0.01216	7.752	14.61	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Call	1,238.77790	1.23878	1,089.71280	1.08971	1,238.778	14.58	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Put	7.97790	0.00798	12.51280	0.01251	7.978	14.58	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Call	1,199.75010	1.19975	1,051.22640	1.05123	1,199.750	14.45	0.00	0	400.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Put	8.95010	0.00895	14.02640	0.01403	8.950	14.45	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Call	1,151.12800	1.15113	1,003.36690	1.00337	1,151.128	14.29	0.00	0	500.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Put	10.32800	0.01033	16.16690	0.01617	10.328	14.29	0.00	0	30,800.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	15.81060	0.01581	24.62410	0.02462	15.811	13.82	0.00	0	200.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	1,006.61060	1.00661	861.82410	0.86182	1,006.611	13.82	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Call	911.72390	0.91172	769.63420	0.76963	911.724	13.51	0.00	0	200.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Put	20.92390	0.02092	32.43420	0.03243	20.924	13.51	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Call	727.05350	0.72705	597.44990	0.59745	727.054	12.87	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Put	36.25350	0.03625	60.24990	0.06025	36.253	12.87	0.00	0	46,000.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Put	95.75680	0.09576	145.46910	0.14547	95.757	13.00	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Call	486.55680	0.48656	382.66910	0.38267	486.557	13.00	0.00	0	200.00	
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Call	96.10170	0.09610	68.17660	0.06818	96.102	15.26	0.00	0	31,212.00	
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Put	655.30170	0.65530	780.97660	0.78098	655.302	15.26	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Put	1,290.00050	1.29000	1,432.46790	1.43247	1,290.001	17.79	0.00	0	0.00	
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Call	30.80050	0.03080	19.66790	0.01967	30.801	17.79	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	447.25760	0.44726	448.75240	0.44875	447.258	13.03	0.00	0	0.00	
€ / R	On	21/11/2013		Any day expiry	11.89	Put	261.55760	0.26156	263.05240	0.26305	261.558	13.03	0.00	0	0.00	
€ / R	On	21/11/2013		Any day expiry	11.90	Call	441.85730	0.44186	443.35760	0.44336	441.857	13.04	0.00	0	0.00	
€ / R	On	21/11/2013		Any day expiry	11.90	Put	266.15730	0.26616	267.65760	0.26766	266.157	13.04	0.00	0	0.00	
€ / R	On	21/11/2013		Any day expiry	11.91	Call	436.50680	0.43651	438.01240	0.43801	436.507	13.05	0.00	0	0.00	
€ / R	On	21/11/2013		Any day expiry	11.91	Put	270.80680	0.27081	272.31240	0.27231	270.807	13.05	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future			13.41490	13.41490	13.25950	13.25950		14.38	4,695,215.00	350	31,473.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2,232.04930	2.23205	2,080.70000	2.08070	2,232.049	16.42	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	17.14930	0.01715	21.20000	0.02120	17.149	16.42	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Call	1,994.48630	1.99449	1,845.24190	1.84524	1,994.486	15.57	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	22.58630	0.02259	28.74190	0.02874	22.586	15.57	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	1,945.82120	1.94582	1,797.11140	1.79711	1,945.821	15.40	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	23.92120	0.02392	30.61140	0.03061	23.921	15.40	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	1,897.24110	1.89724	1,749.10850	1.74911	1,897.241	15.23	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	25.34110	0.02534	32.60850	0.03261	25.341	15.23	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	1,027.53130	1.02753	908.33830	0.90834	1,027.531	13.40	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	112.63130	0.11263	148.83830	0.14884	112.631	13.40	0.00	0	200.00	
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	949.12320	0.94912	834.01350	0.83401	949.123	13.39	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	134.22320	0.13422	174.51350	0.17451	134.223	13.39	0.00	0	200.00	
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Call	622.36590	0.62237	536.55690	0.53656	622.366	13.91	0.00	0	200.00	
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Put	307.46590	0.30747	377.05690	0.37706	307.466	13.91	0.00	0	0.00	
€ / R	On	17/03/2014		Foreign Exchange Future			13.60670	13.60670	13.45000	13.45000		14.82	0.00	0	7,837.00	
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Call	1,288.64310	1.28864	1,172.99270	1.17299	1,288.643	13.66	0.00	0	0.00	
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Put	171.94310	0.17194	212.99270	0.21299	171.943	13.66	0.00	0	0.00	
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	174.31020	0.17431	215.70050	0.21570	174.310	13.66	0.00	0	0.00	
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	1,281.01020	1.28101	1,165.70050	1.16570	1,281.010	13.66	0.00	0	0.00	
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Call	1,273.40050	1.27340	1,158.43240	1.15843	1,273.401	13.66	0.00	0	0.00	
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Put	176.70050	0.17670	218.43240	0.21843	176.700	13.66	0.00	0	0.00	
€ / R	On	13/06/2014		Foreign Exchange Future			13.79590	13.79590	13.63840	13.63840		15.19	0.00	0	0.00	
€ / R	On	13/06/2014		Foreign Exchange Future	13.79	Call	780.43470	0.78043	708.80830	0.70881	780.435	15.17	0.00	0	0.00	
€ / R	On	13/06/2014		Foreign Exchange Future	13.79	Put	774.53470	0.77453	860.40830	0.86041	774.535	15.17	0.00	0	0.00	
€ / R	On	13/06/2014		Foreign Exchange Future	13.80	Call	776.48220	0.77648	705.17120	0.70517	776.482	15.19	0.00	0	0.00	
€ / R	On	13/06/2014		Foreign Exchange Future	13.80	Put	780.58220	0.78058	866.77120	0.86677	780.582	15.19	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	772.56600	0.77257	701.54900	0.70155	772.566	15.20	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	786.66600	0.78667	873.14900	0.87315	786.666	15.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.20700	14.20700	14.04920	14.04920		15.83	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	745.86650	0.74587	826.39280	0.82639	745.866	15.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,262.86650	1.26287	1,185.59280	1.18559	1,262.866	15.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,258.26830	1.25827	1,181.24320	1.18124	1,258.268	15.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	751.26830	0.75127	832.04320	0.83204	751.268	15.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,253.68870	1.25369	1,176.91780	1.17692	1,253.689	15.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	756.68870	0.75669	837.71780	0.83772	756.689	15.15	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.84225	109.84225	109.92691	109.92691			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	8,147.75000	8.14775	8,063.09000	8.06309	8,147.750		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	8,157.75000	8.15775	8,073.09000	8.07309	8,157.750		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	8,167.75000	8.16775	8,083.09000	8.08309	8,167.750		0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.40610	111.40610	111.49196	111.49196			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	416.10000	0.41610	501.96000	0.50196	416.100		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	406.10000	0.40610	491.96000	0.49196	406.100		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	396.10000	0.39610	481.96000	0.48196	396.100		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			107.30866	107.30866	108.40113	108.40113			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	7,681.34000	7.68134	6,588.87000	6.58887	7,681.340		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	7,691.34000	7.69134	6,598.87000	6.59887	7,691.340		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	7,701.34000	7.70134	6,608.87000	6.60887	7,701.340		0.00	0	0.00
2038	On 07/11/2013	Bond Future			108.83626	108.83626	109.94433	109.94433			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	1,153.74000	1.15374	45.67000	0.04567	1,153.740		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	1,163.74000	1.16374	55.67000	0.05567	1,163.740		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	1,173.74000	1.17374	65.67000	0.06567	1,173.740		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.84642	109.84642	109.92495	109.92495			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	9,143.58000	9.14358	9,065.05000	9.06505	9,143.580		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	9,153.58000	9.15358	9,075.05000	9.07505	9,153.580		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	9,163.58000	9.16358	9,085.05000	9.08505	9,163.580		0.00	0	0.00
2050	On 07/11/2013	Bond Future			111.41026	111.41026	111.49003	111.49003			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	1,420.26000	1.42026	1,500.03000	1.50003	1,420.260		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	1,410.26000	1.41026	1,490.03000	1.49003	1,410.260		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	1,400.26000	1.40026	1,480.03000	1.48003	1,400.260		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AL37	On 01/08/2013		Index Future		401.86800	401.86800	400.29300	400.29300			0.00	0	0.00
AL37	On 07/11/2013		Index Future		407.53500	407.53500	405.93900	405.93900			0.00	0	0.00
AL37	On 06/02/2014		Index Future		413.00100	413.00100	411.38300	411.38300			0.00	0	0.00
AL7T	On 01/08/2013		Index Future		473.28500	473.28500	471.36000	471.36000			0.00	0	0.00
AL7T	On 07/11/2013		Index Future		479.96000	479.96000	478.00700	478.00700			0.00	0	1.00
AL7T	On 06/02/2014		Index Future		486.39700	486.39700	484.41800	484.41800			0.00	0	0.00
ALBI	On 01/08/2013		Index Future		425.32800	425.32800	424.34300	424.34300			46,786,080.00	11	6.00
ALBI	On 07/11/2013		Index Future		431.32700	431.32700	430.32800	430.32800			0.00	0	763.00
ALBI	On 06/02/2014		Index Future		437.11100	437.11100	436.10000	436.10000			48,082,210.00	11	73.00
AU\$ / R	On 16/09/2013		Foreign Exchange Future		8.91950	8.91950	8.91800	8.91800		11.79	13,379,250.00	1,500	6,675.00
AU\$ / R	On 16/09/2013	8.50	Call	437.67450	0.43767	436.58390	0.43658	437.674	10.95	10.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.50	Put	18.17450	0.01817	18.58390	0.01858	18.175	10.95	10.95	0.00	0	201.00
AU\$ / R	On 16/09/2013	8.80	Put	94.77750	0.09478	96.18260	0.09618	94.778	11.58	11.58	0.00	0	201.00
AU\$ / R	On 16/09/2013	8.80	Call	214.27750	0.21428	214.18260	0.21418	214.278	11.58	11.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.89	Call	165.23360	0.16523	165.44050	0.16544	165.234	11.77	11.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.89	Put	135.73360	0.13573	137.44050	0.13744	135.734	11.77	11.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.90	Call	160.32700	0.16033	160.56400	0.16056	160.327	11.79	11.79	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.90	Put	140.82700	0.14083	142.56400	0.14256	140.827	11.79	11.79	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.91	Call	155.49690	0.15550	155.75760	0.15576	155.497	11.81	11.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.91	Put	145.99690	0.14600	147.75760	0.14776	145.997	11.81	11.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	9.30	Call	39.04730	0.03905	39.62080	0.03962	39.047	12.54	12.54	0.00	0	201.00
AU\$ / R	On 16/09/2013	9.30	Put	419.54730	0.41955	421.62080	0.42162	419.547	12.54	12.54	0.00	0	0.00
AU\$ / R	On 16/09/2013	10.30	Call	2.31210	0.00231	2.36760	0.00237	2.312	17.55	17.55	0.00	0	201.00
AU\$ / R	On 16/09/2013	10.30	Put	1,382.81210	1.38281	1,384.36760	1.38437	1,382.812	17.55	17.55	0.00	0	0.00
AU\$ / R	On 13/12/2013		Foreign Exchange Future		8.98300	8.98300	8.98120	8.98120		12.03	6,737,250.00	750	8,694.00
AU\$ / R	On 13/12/2013	8.30	Call	723.55480	0.72355	722.41520	0.72242	723.555	11.64	11.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	8.30	Put	40.55480	0.04055	41.21520	0.04122	40.555	11.64	11.64	0.00	0	201.00
AU\$ / R	On 13/12/2013	8.60	Call	485.60580	0.48561	485.10400	0.48510	485.606	11.66	11.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	8.60	Put	102.60580	0.10261	103.90400	0.10390	102.606	11.66	11.66	0.00	0	100.00
AU\$ / R	On 13/12/2013	9.30	Call	150.57410	0.15057	150.87590	0.15088	150.574	12.68	12.68	0.00	0	201.00
AU\$ / R	On 13/12/2013	9.30	Put	467.57410	0.46757	469.67590	0.46968	467.574	12.68	12.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.46	Call	112.73000	0.11273	113.06990	0.11307	112.730	13.02	13.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.46	Put	589.73000	0.58973	591.86990	0.59187	589.730	13.02	13.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.47	Call	110.61900	0.11062	110.96480	0.11096	110.619	13.04	13.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.47	Put	597.61900	0.59762	599.76480	0.59976	597.619	13.04	13.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.48	Call	108.54630	0.10855	108.89400	0.10889	108.546	13.06	13.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.48	Put	605.54630	0.60555	607.69400	0.60769	605.546	13.06	13.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.60	Call	86.31620	0.08632	86.69950	0.08670	86.316	13.26	13.26	0.00	0	100.00
AU\$ / R	On 13/12/2013	9.60	Put	703.31620	0.70332	705.49950	0.70550	703.316	13.26	13.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	10.30	Call	26.35300	0.02635	26.47310	0.02647	26.353	15.08	15.08	0.00	0	201.00
AU\$ / R	On 13/12/2013	10.30	Put	1,343.35300	1.34335	1,345.27310	1.34527	1,343.353	15.08	15.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	10.60	Call	17.64090	0.01764	17.65130	0.01765	17.641	16.06	16.06	0.00	0	100.00
AU\$ / R	On 13/12/2013	10.60	Put	1,634.64090	1.63464	1,636.45130	1.63645	1,634.641	16.06	16.06	0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.05560	9.05560	9.05400	9.05400		12.14	0.00	0	2,900.00
AU\$ / R	On 17/03/2014	9.49	Call	201.67500	0.20168	201.51870	0.20152	201.675	12.98	12.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.49	Put	636.07500	0.63608	637.51870	0.63752	636.075	12.98	12.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Call	199.13450	0.19913	198.98070	0.19898	199.135	13.00	13.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Put	643.53450	0.64353	644.98070	0.64498	643.534	13.00	13.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Put	651.04920	0.65105	652.50050	0.65250	651.049	13.02	13.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Call	196.64920	0.19665	196.50050	0.19650	196.649	13.02	13.02	0.00	0	0.00
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.12860	9.12860	9.12760	9.12760		12.28	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.89	Call	194.26110	0.19426	194.21560	0.19422	194.261	13.66	13.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	955.66110		0.95566		956.61560	0.95662	955.661	13.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	192.38180		0.19238		192.33860	0.19234	192.382	13.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	963.78180		0.96378		964.73860	0.96474	963.782	13.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	190.52560		0.19053		190.48460	0.19048	190.526	13.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	971.92560		0.97193		972.88460	0.97288	971.926	13.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.57660		9.57660		9.57750	9.57750		13.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,413.04170		2.41304	2,414.06240	2.41406	2,413.042		14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	86.44170		0.08644	86.56240	0.08656	86.442		14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,366.62210		2.36662	2,367.61390	2.36761	2,366.622		14.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	90.02210		0.09002	90.11390	0.09011	90.022		14.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	93.73770		0.09374	93.80130	0.09380	93.738		13.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,320.33770		2.32034	2,321.30130	2.32130	2,320.338		13.92	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.68920		9.68920	9.58760	9.58760			13.80	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	620.52200		0.62052	530.09590	0.53010	620.522		13.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	21.32200		0.02132	32.49590	0.03250	21.322		13.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	611.51570		0.61152	521.49170	0.52149	611.516		13.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	22.31570		0.02232	33.89170	0.03389	22.316		13.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	602.54750		0.60255	513.02720	0.51303	602.548		13.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	23.34750		0.02335	35.42720	0.03543	23.348		13.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.79170		9.79170	9.68920	9.68920			13.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	270.60480		0.27060	228.84540	0.22885	270.605		14.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	418.90480		0.41890	479.64540	0.47965	418.905		14.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	267.02150		0.26702	225.76000	0.22576	267.022		14.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	425.32150		0.42532	486.56000	0.48656	425.322		14.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	263.48400		0.26348	222.71460	0.22271	263.484		14.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	431.78400		0.43178	493.51460	0.49351	431.784		14.24	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			91.90390		91.90390	-32.32690	-32.32690				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			403.02240		403.02240	365.16290	365.16290				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			486.13990		486.13990	428.96810	428.96810				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			246.45080		246.45080	173.34860	173.34860				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			106.73790		106.73790	89.03570	89.03570				0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			0.89390		0.89390	0.66670	0.66670				0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			111.59650		111.59650	82.68550	82.68550				0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			19.36830		19.36830	12.37070	12.37070				0.00	0	30,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550	106.44550	106.44550				0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			99.45540		99.45540	102.63270	102.63270				0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.73810		10.73810	10.61660	10.61660			14.36	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	910.59030		0.91059	796.16790	0.79617	910.590		15.08	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	12.49030		0.01249	19.56790	0.01957	12.490		15.08	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	901.04560		0.90105	786.89190	0.78689	901.046		15.05	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	12.94560		0.01295	20.29190	0.02029	12.946		15.05	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	891.51620		0.89152	777.63930	0.77764	891.516		15.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	13.41620	0.01342	0.01342	21.03930	0.02104		13.416	15.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.88510	10.88510	10.88510	10.76220	10.76220			15.05	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	441.52060	0.44152	0.44152	385.81920	0.38582		441.521	14.92	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	346.42060	0.34642	0.34642	413.61920	0.41362		346.421	14.92	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	436.64790	0.43665	0.43665	381.47010	0.38147		436.648	14.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	351.54790	0.35155	0.35155	419.27010	0.41927		351.548	14.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	431.81400	0.43181	0.43181	377.41740	0.37742		431.814	14.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	356.71400	0.35671	0.35671	425.21740	0.42522		356.714	14.94	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62070	1.62070	1.62070	1.60470	1.60470			13.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,323.15360	0.13232	0.13232	1,170.18270	0.11702		1,323.154	14.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	16.15360	0.00162	0.00162	23.18270	0.00232		16.154	14.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,228.02780	0.12280	0.12280	1,077.93810	0.10779		1,228.028	14.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	21.02780	0.00210	0.00210	30.93810	0.00309		21.028	14.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,135.22980	0.11352	0.11352	988.32760	0.09883		1,135.230	13.99	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	28.22980	0.00282	0.00282	41.32760	0.00413		28.230	13.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63160	1.63160	1.63160	1.61570	1.61570			14.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	508.80360	0.05088	0.05088	440.50320	0.04405		508.804	14.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	692.80360	0.06928	0.06928	783.50320	0.07835		692.804	14.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	471.56370	0.04716	0.04716	408.09490	0.04081		471.564	15.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	755.56370	0.07556	0.07556	851.09490	0.08511		755.564	15.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	436.78210	0.04368	0.04368	377.96880	0.03780		436.782	15.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	820.78210	0.08208	0.08208	920.96880	0.09210		820.782	15.23	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			111.17676	111.17676	111.17676	111.25623	111.25623				0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000	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	3,813.24000	3.81324	3.81324	3,733.77000	3.73377		3,813.240		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000	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	3,823.24000	3.82324	3.82324	3,743.77000	3.74377		3,823.240		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000	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	3,833.24000	3.83324	3.83324	3,753.77000	3.75377		3,833.240		0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.37401	111.37401	111.37401	111.44561	111.44561				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,384.01000	1.38401	1.38401	1,455.61000	1.45561		1,384.010		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000	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	1,374.01000	1.37401	1.37401	1,445.61000	1.44561		1,374.010		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	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	1,364.01000	1.36401	1.36401	1,435.61000	1.43561		1,364.010		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	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	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	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	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.49623	85.15273	85.15273	9.49991	85.12456				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	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	3,939.47000	3.93947	3.93947	3,967.64000	3.96764		3,939.470		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,101.40000	74.10140	74.10140	74,073.23000	74.07323		74,101.400		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.61858	82.57232	82.57232	9.62239	82.54376				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,191.92000	9.19192	9.19192	9,220.48000	9.22048		9,191.920		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,103.64000	9.10364	9.10364	9,132.20000	9.13220		9,103.640		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	9,015.49000		9.01549		9,044.05000	9.04405	9,015.490		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.73536		83.67988		9.73927	83.65114			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,456.29000		1.45629		1,485.03000	1.48503	1,456.290		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	1,380.76000		1.38076		1,409.50000	1.40950	1,380.760		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	1,305.34000		1.30534		1,334.08000	1.33408	1,305.340		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			424.86800		424.86800		423.85000	423.85000			0.00	0	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	211,220.00000		21.12200		21,400.00000	22.14000	211,220.000		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	211,320.00000		21.13200		21,500.00000	22.15000	211,320.000		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	211,420.00000		21.14200		21,600.00000	22.16000	211,420.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.86000		430.86000		429.82800	429.82800			0.00	0	61.00
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	151,300.00000		15.13000		16,620.00000	16.16200	151,300.000		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	151,400.00000		15.14000		16,720.00000	16.17200	151,400.000		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	151,500.00000		15.15000		16,820.00000	16.18200	151,500.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.63900		436.63900		435.59300	435.59300			4,366,390.00	1	268.00
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	33,510.00000		3.35100		43,970.00000	4.39700	33,510.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	33,610.00000		3.36100		44,070.00000	4.40700	33,610.000		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	33,710.00000		3.37100		44,170.00000	4.41700	33,710.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.55000		442.55000		441.49000	441.49000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	5,600.00000		0.56000		0.00000	0.00000	5,600.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000		0.00000		5,000.00000	0.50000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	5,500.00000		0.55000		0.00000	0.00000	5,500.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000		0.00000		5,100.00000	0.51000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	5,400.00000		0.54000		0.00000	0.00000	5,400.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000		5,200.00000	0.52000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			196.84500		196.84500		197.44200	197.44200			629,904,000.00	320	308.00
IGOV	On 07/11/2013	Index Future			199.64800		199.64800		200.25300	200.25300			638,873,600.00	320	1,078.00
IGOV	On 06/02/2014	Index Future			202.35000		202.35000		202.96300	202.96300			0.00	0	164.00
ILBI	On 01/08/2013	Index Future			534.15100		534.15100		534.46300	534.46300			0.00	0	0.00
ILBI	On 07/11/2013	Index Future			541.82400		541.82400		542.13900	542.13900			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			549.22500		549.22500		549.54600	549.54600			0.00	0	186.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.16000	94.84000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.20000	94.80000		5.21000	94.79000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.24000	94.76000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.33000	94.67000		5.39000	94.61000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.40000	94.60000		5.47000	94.53000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.50000	94.50000		5.57000	94.43000			23,617,500.00	1,000	1,000.00
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	5.73000	94.27000		5.79000	94.21000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.06000	93.94000		6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.42000	93.58000		6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.73000	93.27000		6.79000	93.21000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.01000	92.99000		7.06000	92.94000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.25000	92.75000		7.30000	92.70000			0.00	0	0.00
NZ\$ / R	On 31/07/2013		Any day expiry	7.89180	7.89180		7.83350	7.83350		18.32	106,581,650.00	13,500	0.00
NZ\$ / R	On 31/07/2013	7.71	Call	181.80000	0.18180		126.34540	0.12635	181.800	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.71	Put	0.00000	0.00000		2.84540	0.00285	0.000	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.74	Call	151.80000	0.15180		98.36670	0.09837	151.800	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.74	Put	0.00000	0.00000		4.86670	0.00487	0.000	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.75	Put	0.00000	0.00000		5.82980	0.00583	0.000	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.75	Call	141.80000	0.14180		89.32980	0.08933	141.800	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.76	Call	131.80000	0.13180		80.48610	0.08049	131.800	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.76	Put	0.00000	0.00000		6.98610	0.00699	0.000	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.88	Call	11.80000	0.01180		15.34110	0.01534	11.800	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.88	Put	0.00000	0.00000		61.84110	0.06184	0.000	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.89	Call	1.80000	0.00180		0.00000	0.00000	1.800	18.32	0.00	0	0.00
NZ\$ / R	On 31/07/2013	7.89	Put	0.00000	0.00000		0.00000	0.00000	0.000	18.32	31,564,000.00	4,000	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.92290	7.92290		7.86980	7.86980		9.80	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	351.78190	0.35178		304.60140	0.30460	351.782	10.56	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	18.88190	0.01888		24.80140	0.02480	18.882	10.56	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	342.99800	0.34300		296.21550	0.29622	342.998	10.53	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	20.09800	0.02010		26.41550	0.02642	20.098	10.53	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	334.28040	0.33428		287.91440	0.28791	334.280	10.51	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	21.38040	0.02138		28.11440	0.02811	21.380	10.51	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.98080	7.98080		7.92850	7.92850		11.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	160.47400	0.16047		139.06180	0.13906	160.474	11.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	319.67400	0.31967		350.56180	0.35056	319.674	11.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	157.23680	0.15724		136.25430	0.13625	157.237	11.86	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	326.43680	0.32644		357.75430	0.35775	326.437	11.86	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	154.06140	0.15406		133.50060	0.13350	154.061	11.89	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	333.26140	0.33326		365.00060	0.36500	333.261	11.89	0.00	0	0.00

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			9.91500		9.91500	0.10083	9.99650	9.99650		15.40	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	1,605.12610		0.16051	0.10083	1,974.88820	0.19749	1,605.126	15.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,855.12610		0.28551	0.10083	2,409.88820	0.24099	2,855.126	15.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	1,563.82230		0.15638	0.10083	1,928.06950	0.19281	1,563.822	15.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,913.82230		0.29138	0.10083	2,463.06950	0.24631	2,913.822	15.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,523.24730		0.15232	0.10083	1,881.97570	0.18820	1,523.247	15.19	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,973.24730		0.29732	0.10083	2,516.97570	0.25170	2,973.247	15.19	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.82604		102.83424		7.89426	102.38345			0.00	0	887.00
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	3,635.58000		3.63558		4,086.37000	4.08637	3,635.580		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	3,566.21000		3.56621		4,017.00000	4.01700	3,566.210		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	3,496.90000		3.49690		3,947.69000	3.94769	3,496.900		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.93117		100.36876		8.00231	99.91169			0.00	0	11,644.00
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	9,873.37000		9.87337		10,330.44000	10.33044	9,873.370		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	9,800.64000		9.80064		10,257.71000	10.25771	9,800.640		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	9,727.96000		9.72796		10,185.03000	10.18503	9,727.960		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.03208		101.71500		8.10613	101.25197			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	1,214.21000		1.21421		1,677.24000	1.67724	1,214.210		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,150.53000		1.15053		1,613.56000	1.61356	1,150.530		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	1,086.89000		1.08689		1,549.92000	1.54992	1,086.890		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.13626		119.62513		6.20544	119.47779		3.10	0.00	0	8,952.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,169.50000		90.16950		90,022.16000	90.02216	90,169.500	3.23	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.23	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.27832		114.50584		6.35894	114.35649		3.05	16,030,817.60	140	21,698.00
R157	On 07/11/2013	Bond Future	5.59	Call	250.11000		0.25011		211.88000	0.21188	250.110	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,536.09000		1.53609		1,647.21000	1.64721	1,536.090	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	254.74000		0.25474		215.99000	0.21599	254.740	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,521.90000		1.52190		1,632.50000	1.63250	1,521.900	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	259.44000		0.25944		220.17000	0.22017	259.440	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,507.78000		1.50778		1,617.86000	1.61786	1,507.780	3.00	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.43946		116.04176		6.53430	115.89067		2.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	370.24000		0.37024		322.10000	0.32210	370.240	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,655.23000		1.65523		1,758.18000	1.75818	1,655.230	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	374.69000		0.37469		326.41000	0.32641	374.690	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,643.48000		1.64348		1,746.29000	1.74629	1,643.480	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,631.78000		1.63178		1,734.46000	1.73446	1,631.780	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	379.18000		0.37918		330.77000	0.33077	379.180	2.58	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.63509		110.80363		6.74930	110.65053		2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	255.24000		0.25524		219.26000	0.21926	255.240	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,219.17000		2.21917		2,336.29000	2.33629	2,219.170	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	257.94000		0.25794		221.68000	0.22168	257.940	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,208.11000		2.20811		2,324.95000	2.32495	2,208.110	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	260.66000		0.26066		224.11000	0.22411	260.660	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,197.07000		2.19707		2,313.62000	2.31362	2,197.070	2.36	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.89432		112.32355		7.03686	112.16835			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

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	6.74	Put	168.39000		0.16839		323.59000	0.32359	168.390		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	157.47000		0.15747		312.67000	0.31267	157.470		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	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	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	146.55000		0.14655		301.75000	0.30175	146.550		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			8.15601		120.17322		8.17408	120.00894		14.52	0.00	0	14,633.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.18	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	16,511.04000		16.51104		16,675.32000	16.67532	16,511.040	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	13,822.73000		13.82273		13,987.01000	13.98701	13,822.730	14.18	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	14.18	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	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	13,293.89000		13.29389		13,458.17000	13.45817	13,293.890	14.18	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	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	11,207.37000		11.20737		11,371.65000	11.37165	11,207.370	14.18	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.18	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	9,166.10000		9.16610		9,330.38000	9.33038	9,166.100	14.18	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.18	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	8,662.72000		8.66272		8,827.00000	8.82700	8,662.720	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Put	6,186.63000		6.18663		6,350.91000	6.35091	6,186.630	14.26	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.26	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.80	Call	0.03000		0.00003		1.32000	0.00132	0.030	14.37	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	3,302.87000		3.30287		3,468.44000	3.46844	3,302.870	14.37	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	22.87000		0.02287		64.62000	0.06462	22.870	14.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,454.62000		1.45462		1,660.65000	1.66065	1,454.620	14.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.83	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	8.80	Call	5,662.51000		5.66251		5,498.23000	5.49823	5,662.510	14.83	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Call	7,343.23000		7.34323		7,178.95000	7.17895	7,343.230	14.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	110,900.81000		110.90081		110,736.53000	110.73653	110,900.810	15.07	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	15.07	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.25735		121.86796		8.27610	121.70152		14.56	0.00	0	56,254.00
R186	On 07/11/2013	Bond Future	6.50	Call	146.66000		0.14666		130.46000	0.13046	146.660	14.26	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,324.19000		17.32419		17,474.43000	17.47443	17,324.190	14.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	269.91000		0.26991		243.99000	0.24399	269.910	14.26	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,801.03000		14.80103		14,941.55000	14.94155	14,801.030	14.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,656.18000		2.65618		2,563.42000	2.56342	2,656.180	14.48	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,974.32000		4.97432		5,048.00000	5.04800	4,974.320	14.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,191.80000		3.19180		3,097.95000	3.09795	3,191.800	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,241.01000		4.24101		4,313.60000	4.31360	4,241.010	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,232.29000		3.23229		3,138.54000	3.13854	3,232.290	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,191.58000		4.19158		4,264.27000	4.26427	4,191.580	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,273.08000		3.27308		3,179.19000	3.17919	3,273.080	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,142.55000		4.14255		4,215.10000	4.21510	4,142.550	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,654.20000		3.65420		3,560.12000	3.56012	3,654.200	14.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,719.53000		3.71953		3,791.89000	3.79189	3,719.530	14.56	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,847.77000		4.84777		4,738.54000	4.73854	4,847.770	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,719.18000		2.71918		2,776.39000	2.77639	2,719.180	14.69	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,204.21000		6.20421		6,083.82000	6.08382	6,204.210	14.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,938.82000		1.93882		1,984.87000	1.98487	1,938.820	14.82	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,697.55000		7.69755		7,563.60000	7.56360	7,697.550	14.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	9.00	Put	1,350.79000		1.35079		1,383.28000	1.38328	1,350.790	14.96	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.35227		118.21245		8.37168	118.04396		14.76	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,784.85000		2.78485		2,675.32000	2.67532	2,784.850	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,279.17000		8.27917		8,338.13000	8.33813	8,279.170	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,814.98000		2.81498		2,704.54000	2.70454	2,814.980	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,216.70000		8.21670		8,274.75000	8.27475	8,216.700	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,154.21000		8.15421		8,211.99000	8.21199	8,154.210	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,845.00000		2.84500		2,734.29000	2.73429	2,845.000	14.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.45098		119.81296		8.47110	119.64225		14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,935.31000		1.93531		1,811.40000	1.81140	1,935.310	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,345.86000		14.34586		14,392.66000	14.39266	14,345.860	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,954.71000		1.95471		1,830.13000	1.83013	1,954.710	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,267.52000		14.26752		14,313.65000	14.31365	14,267.520	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,974.26000		1.97426		1,848.99000	1.84899	1,974.260	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,189.44000		14.18944		14,234.88000	14.23488	14,189.440	14.27	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.55081		116.16525		8.57168	115.99220		14.27	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	2,193.68000		2.19368		2,366.73000	2.36673	2,193.680	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	2,108.50000		2.10850		2,281.55000	2.28155	2,108.500	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	2,023.40000		2.02340		2,196.45000	2.19645	2,023.400	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			277.94697		277.94697		278.39537	278.39537		0.00	0.00	0	449.00
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	17,043.03000		17.04303		16,594.63000	16.59463	17,043.030	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	17,053.03000		17.05303		16,604.63000	16.60463	17,053.030	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	17,063.03000		17.06303		16,614.63000	16.61463	17,063.030	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future			281.90396		281.90396		282.35912	282.35912		0.00	0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	1,913.96000		1.91396		2,369.12000	2.36912	1,913.960	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	1,903.96000		1.90396		2,359.12000	2.35912	1,903.960	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	1,893.96000		1.89396		2,349.12000	2.34912	1,893.960	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			5.30510		105.59750		5.37097	105.50852		1.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,351.82000		68.35182		68,262.84000	68.26284	68,351.820	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			5.30663		107.08670		5.38931	106.99653		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	154.63000		0.15463		134.50000	0.13450	154.630	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	720.71000		0.72071		790.75000	0.79075	720.710	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	157.81000		0.15781		137.17000	0.13717	157.810	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	712.89000		0.71289		782.42000	0.78242	712.890	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	161.03000		0.16103		139.88000	0.13988	161.030	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	705.11000		0.70511		774.13000	0.77413	705.110	1.67	0.00	0	0.00

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			5.27400		104.11458		5.38149	104.02344		1.37	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	393.35000		0.39335	354.29000	0.35429		393.350	1.36	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	422.21000		0.42221	474.29000	0.47429		422.210	1.36	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	397.50000		0.39750	358.14000	0.35814		397.500	1.36	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	417.87000		0.41787	469.65000	0.46965		417.870	1.36	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	413.55000		0.41355	465.04000	0.46504		413.550	1.36	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	401.67000		0.40167	362.02000	0.36202		401.670	1.36	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			5.19803		105.52421		5.35126	105.43185		1.04	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	254.83000		0.25483	238.69000	0.23869		254.830	1.02	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	531.81000		0.53181	608.03000	0.60803		531.810	1.02	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	257.16000		0.25716	240.84000	0.24084		257.160	1.02	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	528.08000		0.52808	604.12000	0.60412		528.080	1.02	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	259.51000		0.25951	243.00000	0.24300		259.510	1.02	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	524.37000		0.52437	600.22000	0.60022		524.370	1.02	0.00	0	0.00	
R201	On 07/08/2014	Bond Future			4.92422		102.56240		5.18329	102.46877			0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Call	132.14000		0.13214	38.51000	0.03851		132.140		0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Call	135.75000		0.13575	42.12000	0.04212		135.750		0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Call	139.35000		0.13935	45.72000	0.04572		139.350		0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
R201	On 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			208.68156		208.68156		210.10765	210.10765			0.00	0	890.00	
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	14,308.44000		14.30844	12,882.35000	12.88235		14,308.440		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	14,318.44000		14.31844	12,892.35000	12.89235		14,318.440		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	14,328.44000		14.32844	12,902.35000	12.90235		14,328.440		0.00	0	0.00	
R202	On 07/11/2013	Bond Future			211.65248		211.65248		213.09918	213.09918			0.00	0	42,966.00	
R202	On 07/11/2013	Bond Future	208.99	Call	2,662.48000		2.66248	4,109.18000	4.10918		2,662.480		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	2,652.48000		2.65248	4,099.18000	4.09918		2,652.480		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	2,642.48000		2.64248	4,089.18000	4.08918		2,642.480		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			6.83622		108.20726		6.94019	107.82980		5.67	0.00	0	186.00	
R203	On 01/08/2013	Bond Future	109.11	Call	94,994.06000		94.99406	94,616.60000	94.61660		94,994.060		5.87	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000		0.000		5.87	0	0.00	
R203	On 07/11/2013	Bond Future			6.96430		105.57387		7.07688	105.19113		5.70	0.00	0	7,179.00	
R203	On 07/11/2013	Bond Future	5.71	Call	114.00000		0.11400	76.86000	0.07686		114.000		5.57	0	15.00	
R203	On 07/11/2013	Bond Future	5.71	Put	4,497.33000		4.49733	4,842.93000	4.84293		4,497.330		5.57	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Call	218.54000		0.21854	155.62000	0.15562		218.540		5.57	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	3,604.10000		3.60410	3,923.92000	3.92392		3,604.100		5.57	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Call	223.37000		0.22337	159.36000	0.15936		223.370		5.57	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Put	3,573.50000		3.57350	3,892.23000	3.89223		3,573.500		5.57	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Call	228.41000		0.22841	163.27000	0.16327		228.410		5.57	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Put	3,543.13000		3.54313	3,860.73000	3.86073		3,543.130		5.57	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Call	103,344.35000		103.34435	102,961.61000	102.96161		103,344.350		5.89	0	0.00	

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 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.09454		106.98995		7.21635	106.60229		5.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	393.67000		0.39367		307.53000	0.30753	393.670	5.17	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,124.95000		4.12495		4,426.47000	4.42647	4,124.950	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	516.53000		0.51653		414.76000	0.41476	516.530	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,617.11000		3.61711		3,903.00000	3.90300	3,617.110	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	523.72000		0.52372		421.13000	0.42113	523.720	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,591.23000		3.59123		3,876.30000	3.87630	3,591.230	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	530.99000		0.53099		427.57000	0.42757	530.990	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,565.44000		3.56544		3,849.68000	3.84968	3,565.440	5.17	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.23288		104.27727		7.36521	103.88440		5.23	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	435.34000		0.43534		374.53000	0.37453	435.340	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,998.58000		4.99858		5,330.64000	5.33064	4,998.580	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	440.53000		0.44053		379.12000	0.37912	440.530	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,972.39000		4.97239		5,303.85000	5.30385	4,972.390	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	445.76000		0.44576		383.75000	0.38375	445.760	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,946.24000		4.94624		5,277.10000	5.27710	4,946.240	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,159.59000		2.15959		1,990.24000	1.99024	2,159.590	5.22	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,663.74000		1.66374		1,887.26000	1.88726	1,663.740	5.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.38386		105.70763		7.52842	105.30941		0.00	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	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	259.59000		0.25959		657.81000	0.65781	259.590	0.00	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	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	231.89000		0.23189		630.11000	0.63011	231.890	0.00	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	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	204.21000		0.20421		602.43000	0.60243	204.210	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.04110		105.22213		7.14967	104.73215		7.70	0.00	0	10,678.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,338.63000		96.33863		95,848.65000	95.84865	96,338.630	7.96	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	7.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.15309		106.70603		7.26873	106.20923		7.45	0.00	0	25,774.00
R204	On 07/11/2013	Bond Future	6.29	Call	398.37000		0.39837		300.29000	0.30029	398.370	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,200.31000		4.20031		4,599.03000	4.59903	4,200.310	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	406.54000		0.40654		306.91000	0.30691	406.540	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,163.46000		4.16346		4,560.63000	4.56063	4,163.460	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	414.84000		0.41484		313.65000	0.31365	414.840	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,126.76000		4.12676		4,522.37000	4.52237	4,126.760	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,337.83000		1.33783		1,104.89000	1.10489	1,337.830	7.41	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,000.04000		2.00004		2,263.90000	2.26390	2,000.040	7.41	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.26138		104.10669		7.38427	103.60345		7.54	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	881.08000		0.88108		733.39000	0.73339	881.080	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,537.37000		4.53737		4,892.92000	4.89292	4,537.370	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	891.85000		0.89185		743.31000	0.74331	891.850	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,505.29000		4.50529		4,859.99000	4.85999	4,505.290	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	902.71000		0.90271		753.32000	0.75332	902.710	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,473.32000		4.47332		4,827.17000	4.82717	4,473.320	7.39	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.37979		105.51620		7.51084	105.00615		7.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	816.94000		0.81694		759.78000	0.75978	816.940	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,214.61000		6.21461		6,667.50000	6.66750	6,214.610	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	825.44000		0.82544		767.64000	0.76764	825.440	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,181.56000		6.18156		6,633.81000	6.63381	6,181.560	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	834.00000		0.83400		775.56000	0.77556	834.000	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,148.58000		6.14858		6,600.19000	6.60019	6,148.580	7.13	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
R204	On 07/08/2014	Bond Future			7.50522		102.93221		7.64533	102.41519			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		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	241.77000		0.24177		758.79000	0.75879	241.770		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	204.66000		0.20466		721.68000	0.72168	204.660		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	167.56000		0.16756		684.58000	0.68458	167.560		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			5.37549		101.33237		5.40766	101.31824		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,334.26000		30.33426	30,320.13000	30.32013		30,334.260	0.72	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	0.72	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.48633		102.76145		5.56636	102.74716		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	14.17000		0.01417	12.48000	0.01248		14.170	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	228.12000		0.22812	240.72000	0.24072		228.120	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	14.42000		0.01442	12.71000	0.01271		14.420	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	226.57000		0.22657	239.15000	0.23915		226.570	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	14.68000		0.01468	12.94000	0.01294		14.680	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	225.04000		0.22504	237.59000	0.23759		225.040	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			7.38610		99.73889		7.46455	99.34508		9.50	0.00	0	16,038.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,167.70000		92.16770	91,773.89000	91.77389		92,167.700	9.87	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	9.87	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.49708		101.14548		7.57984	100.74618		9.27	5,057,274.00	50	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	571.41000		0.57141	478.70000	0.47870		571.410	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,571.27000		4.57127	4,877.86000	4.87786		4,571.270	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	581.96000		0.58196	487.97000	0.48797		581.960	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,531.06000		4.53106	4,836.37000	4.83637		4,531.060	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	592.65000		0.59265	497.38000	0.49738		592.650	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,491.03000		4.49103	4,795.06000	4.79506		4,491.030	9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.60523		98.86267		7.69238	98.45821		9.23	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	946.67000		0.94667	829.26000	0.82926		946.670	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,565.73000		5.56573	5,852.78000	5.85278		5,565.730	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	958.15000		0.95815	840.16000	0.84016		958.150	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,528.01000		5.52801	5,814.48000	5.81448		5,528.010	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	969.74000		0.96974	851.15000	0.85115		969.740	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,490.44000		5.49044	5,776.31000	5.77631		5,490.440	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.72438		100.20118		7.81638	99.79126		9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	880.03000		0.88003	753.61000	0.75361		880.030	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,036.98000		8.03698	8,320.48000	8.32048		8,036.980	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	888.93000		0.88893	761.64000	0.76164		888.930	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,997.22000		7.99722	8,279.85000	8.27985		7,997.220	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	897.91000		0.89791	769.73000	0.76973		897.910	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,957.56000		7.95756	8,239.30000	8.23930		7,957.560	9.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.84951		97.93536		7.94684	97.51982			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	685.72000		0.68572	1,101.26000	1.10126		685.720		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	642.56000		0.64256	1,058.10000	1.05810		642.560		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000	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	599.42000	0.59942		1,014.96000	1.01496	599.420			0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.54106	97.81182		7.61438	97.40429			10.23	44,015,319.00	450	4,026.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,767.35000	88.76735		88,359.82000	88.35982	88,767.350		10.60	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000		0.00000	0.00000	0.000		10.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.64727	95.79534		7.72414	95.38210			10.71	53,262,209.04	556	14,453.00
R208	On 07/11/2013	Bond Future	6.79	Call	551.57000	0.55157		455.39000	0.45539	551.570		10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,314.24000	5.31424		5,631.30000	5.63130	5,314.240		10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	562.24000	0.56224		464.69000	0.46469	562.240		10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,267.68000	5.26768		5,583.37000	5.58337	5,267.680		10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	573.06000	0.57306		474.13000	0.47413	573.060		10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,221.32000	5.22132		5,535.63000	5.53563	5,221.320		10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,755.02000	1.75502		1,544.19000	1.54419	1,755.020		10.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,552.95000	2.55295		2,755.36000	2.75536	2,552.950		10.66	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.74830	97.08025		7.82868	96.66170			10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,401.53000	6.40153		6,686.24000	6.68624	6,401.530		10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	951.89000	0.95189		818.05000	0.81805	951.890		10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	964.02000	0.96402		829.41000	0.82941	964.020		10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,357.75000	6.35775		6,641.69000	6.64169	6,357.750		10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	976.69000	0.97669		840.88000	0.84088	976.690		10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,314.55000	6.31455		6,597.29000	6.59729	6,314.550		10.09	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.85377	94.99804		7.93796	94.57385			10.38	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	826.67000	0.82667		741.91000	0.74191	826.670		10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,150.28000	9.15028		9,489.71000	9.48971	9,150.280		10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	835.81000	0.83581		750.33000	0.75033	835.810		10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,103.41000	9.10341		9,442.12000	9.44212	9,103.410		10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	845.04000	0.84504		758.82000	0.75882	845.040		10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,056.65000	9.05665		9,394.62000	9.39462	9,056.650		10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.96271	96.30115		8.05100	95.87112				0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	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	848.25000	0.84825		1,278.28000	1.27828	848.250			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	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	798.88000	0.79888		1,228.91000	1.22891	798.880			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	749.55000	0.74955		1,179.58000	1.17958	749.550			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	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			8.90596	76.49313		8.90884	76.47101			20.95	0.00	0	5,239.00
R209	On 01/08/2013	Bond Future	8.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		20.55	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,505.83000	7.50583		7,527.95000	7.52795	7,505.830		20.55	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,544.02000	66.54402		66,521.90000	66.52190	66,544.020		21.56	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000	0.00000		0.00000	0.00000	0.000		21.56	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.00033	74.42756		9.00329	74.40521			22.31	223,282.68	3	18,944.00

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	8.65	Call	2,295.17000		2.29517	2,290.93000	2.29093	2,295.170	22.17	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.65	Put	5,017.66000		5.01766	5,035.77000	5.03577	5,017.660	22.17	0.00	0	4,700.00	
R209	On 07/11/2013	Bond Future	8.79	Call	2,723.89000		2.72389	2,719.93000	2.71993	2,723.890	22.23	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.79	Put	4,339.88000		4.33988	4,358.27000	4.35827	4,339.880	22.23	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Call	2,756.17000		2.75617	2,752.45000	2.75245	2,756.170	22.23	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Put	4,294.08000		4.29408	4,312.71000	4.31271	4,294.080	22.23	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Call	2,788.67000		2.78867	2,785.19000	2.78519	2,788.670	22.23	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Put	4,248.62000		4.24862	4,267.49000	4.26749	4,248.620	22.23	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Call	4,431.25000		4.43125	4,431.54000	4.43154	4,431.250	22.46	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Put	2,582.59000		2.58259	2,605.23000	2.60523	2,582.590	22.46	0.00	0	1,000.00	
R209	On 07/11/2013	Bond Future	9.40	Call	5,075.64000		5.07564	5,074.36000	5.07436	5,075.640	22.55	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.40	Put	2,151.26000		2.15126	2,172.33000	2.17233	2,151.260	22.55	0.00	0	5,000.00	
R209	On 07/11/2013	Bond Future	9.50	Call	5,524.85000		5.52485	5,522.47000	5.52247	5,524.850	22.61	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.50	Put	1,897.44000		1.89744	1,917.41000	1.91741	1,897.440	22.61	0.00	0	980.00	
R209	On 07/11/2013	Bond Future	9.70	Call	6,463.81000		6.46381	6,459.12000	6.45912	6,463.810	22.73	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.70	Put	1,463.28000		1.46328	1,480.94000	1.48094	1,463.280	22.73	0.00	0	1,520.00	
R209	On 06/02/2014	Bond Future			9.08820		75.42592	9.09123	75.40340		21.66	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Call	2,960.56000		2.96056	2,927.98000	2.92798	2,960.560	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	7,220.60000		7.22060	7,210.54000	7.21054	7,220.600	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	2,988.30000		2.98830	2,955.62000	2.95562	2,988.300	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	7,167.21000		7.16721	7,157.05000	7.15705	7,167.210	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	7,114.31000		7.11431	7,104.06000	7.10406	7,114.310	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	3,016.39000		3.01639	2,983.62000	2.98362	3,016.390	21.50	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.17726		73.30209	9.18037	73.27933		22.25	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	2,067.92000		2.06792	1,996.49000	1.99649	2,067.920	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	12,977.89000		12.97789	12,929.22000	12.92922	12,977.890	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	2,086.71000		2.08671	2,015.01000	2.01501	2,086.710	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	12,906.02000		12.90602	12,857.08000	12.85708	12,906.020	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	2,105.62000		2.10562	2,033.64000	2.03364	2,105.620	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	12,834.41000		12.83441	12,785.19000	12.78519	12,834.410	21.88	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.26663		74.30759	9.26984	74.28447		0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	1,661.68000		1.66168	1,684.80000	1.68480	1,661.680	0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	1,587.10000		1.58710	1,610.22000	1.61022	1,587.100	0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	1,512.64000		1.51264	1,535.76000	1.53576	1,512.640	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R210	On 01/08/2013	Bond Future			158.01209		158.01209	159.19122	159.19122		0.00	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	0.00	0	0.00	
R210	On 01/08/2013	Bond Future	172.99	Put	14,977.91000		14.97791	13,798.78000	13.79878	14,977.910	0.00	0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.00	Put	14,987.91000		14.98791	13,808.78000	13.80878	14,987.910	0.00	0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 01/08/2013	Bond Future	173.01	Put	14,997.91000		14.99791	13,818.78000	13.81878	14,997.910	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future			158.35150		158.35150	159.53504	159.53504		0.00	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	0.00	0	0.00	

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	159.99	Put	1,638.50000		1.63850		454.96000	0.45496	1,638.500		0.00	0	0.00
R210	On 07/11/2013	Bond Future		Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	1,648.50000		1.64850		464.96000	0.46496	1,648.500		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	1,658.50000		1.65850		474.96000	0.47496	1,658.500		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			128.26293		128.26293		128.37904	128.37904			0.00	0	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	1,727.07000		1.72707		1,610.96000	1.61096	1,727.070		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	1,737.07000		1.73707		1,620.96000	1.62096	1,737.070		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	1,747.07000		1.74707		1,630.96000	1.63096	1,747.070		0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.08904		130.08904		130.20685	130.20685			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	99.04000		0.09904		216.85000	0.21685	99.040		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	89.04000		0.08904		206.85000	0.20685	89.040		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	79.04000		0.07904		196.85000	0.19685	79.040		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			130.48993		130.48993		130.59349	130.59349			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	7,500.07000		7.50007		7,396.51000	7.39651	7,500.070		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	7,510.07000		7.51007		7,406.51000	7.40651	7,510.070		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	7,520.07000		7.52007		7,416.51000	7.41651	7,520.070		0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.34776		132.34776		132.45278	132.45278			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	642.24000		0.64224		537.22000	0.53722	642.240		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	652.24000		0.65224		547.22000	0.54722	652.240		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	662.24000		0.66224		557.22000	0.55722	662.240		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			8.71100		87.76549		8.71901	87.70222		18.57	0.00	0	7,531.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,150.47000		77.15047		77,087.20000	77.08720	77,150.470	19.20	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	19.20	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.81078		85.46648		8.81905	85.40237		19.78	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,734.71000		2.73471		2,699.19000	2.69919	2,734.710	19.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,472.89000		4.47289		4,501.48000	4.50148	4,472.890	19.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,767.68000		2.76768		2,731.92000	2.73192	2,767.680	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,426.00000		4.42600		4,454.35000	4.45435	4,426.000	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,800.88000		2.80088		2,764.89000	2.76489	2,800.880	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,379.46000		4.37946		4,407.58000	4.40758	4,379.460	19.73	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.90551		86.61283		8.91402	86.54803		19.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,862.02000		2.86202		2,835.71000	2.83571	2,862.020	19.23	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,749.94000		7.74994		7,788.43000	7.78843	7,749.940	19.23	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,889.37000		2.88937		2,862.89000	2.86289	2,889.370	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,694.61000		7.69461		7,732.93000	7.73293	7,694.610	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,916.87000		2.91687		2,890.23000	2.89023	2,916.870	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,639.54000		7.63954		7,677.70000	7.67770	7,639.540	19.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.99790		84.24695		9.00667	84.18129		19.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,070.07000		2.07007	1,940.10000	1.94010		2,070.070	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,215.29000		13.21529	13,150.98000	13.15098		13,215.290	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,088.77000		2.08877	1,958.26000	1.95826		2,088.770	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,144.29000		13.14429	13,079.44000	13.07944		13,144.290	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,107.58000		2.10758	1,976.55000	1.97655		2,107.580	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,073.52000		13.07352	13,008.15000	13.00815		13,073.520	19.41	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.09216		85.40250		9.10119	85.33607			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	1,886.93000		1.88693	1,953.36000	1.95336		1,886.930		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	1,810.92000		1.81092	1,877.35000	1.87735		1,810.920		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	1,735.00000		1.73500	1,801.43000	1.80143		1,735.000		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			9.09098		76.75653		9.09391	76.73358		21.87	0.00	0	92.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,308.63000		66.30863	66,285.68000	66.28568		66,308.630	22.59	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000		0.000	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.18822		74.55485		9.19124	74.53161		23.35	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	463.56000		0.46356	462.81000	0.46281		463.560	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,700.95000		12.70095	12,723.44000	12.72344		12,700.950	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	472.71000		0.47271	471.93000	0.47193		472.710	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,610.95000		12.61095	12,633.41000	12.63341		12,610.950	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	481.99000		0.48199	481.20000	0.48120		481.990	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,521.28000		12.52128	12,543.73000	12.54373		12,521.280	22.94	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.28037		75.55489		9.28347	75.53144		22.97	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,996.08000		3.99608	4,002.60000	4.00260		3,996.080	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,249.76000		6.24976	6,279.73000	6.27973		6,249.760	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,028.64000		4.02864	4,035.12000	4.03512		4,028.640	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,202.76000		6.20276	6,232.69000	6.23269		6,202.760	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,156.05000		6.15605	6,186.58000	6.18658		6,156.050	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,061.34000		4.06134	4,068.42000	4.06842		4,061.340	22.88	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			9.17101		99.38520		9.16905	99.40481			0.00	0	0.00
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	15,179.35000		15.17935	15,159.74000	15.15974		15,179.350		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	15,049.80000		15.04980	15,030.19000	15.03019		15,049.800		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	14,920.50000		14.92050	14,900.89000	14.90089		14,920.500		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.27164		96.36580		9.26960	96.38582			0.00	0	780.00
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	16,155.36000		16.15536	16,135.34000	16.13534		16,155.360		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	16,026.03000		16.02603	16,006.01000	16.00601		16,026.030		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	15,896.96000		15.89696	15,876.94000	15.87694		15,896.960		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.36721		97.65835		9.36508	97.67886			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	2,738.38000		2.73838	2,717.87000	2.71787		2,738.380		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.10	Put	2,637.11000	2.63711	2,616.60000	2.61660	2,637.110		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	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	2,536.03000	2.53603	2,515.52000	2.51552	2,536.030		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,339.99000	19,339.99000	19,150.49000	19,150.49000			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	329.23050	0.03292	332.26590	0.03323	329.231	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	251.23050	0.02512	254.26590	0.02543	251.230	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	280.62970	0.02806	283.71240	0.02837	280.630	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	302.62970	0.03026	305.71240	0.03057	302.630	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	238.66860	0.02387	241.75520	0.02418	238.669	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	360.66860	0.03607	363.75520	0.03638	360.669	13.73	0.00	0	0.00
Total for Derivatives :											2,728,798,915.22	123,397	2 074 637.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.54709			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.90000	106.95939	6.90000	106.90026			0.00	0	2,063,900.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.70323			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.33500	107.54219	8.33500	107.47062			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.31308			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.44027			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.23942	8.00000	48.20858			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.20000	97.96410	9.20000	97.89229			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.25000	104.16397	7.25000	104.10352			15,279,404,000.00	2,107,504	8,733,752.00
AB07	On 07/03/2014	Spot Bond			6.52000	104.89874	6.52000	104.84389			12,670,994,080.00	1,943,404	11,071,702.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	99.94377			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.63500	107.76798	8.63500	107.69374			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.67878			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000	137.46584	0.62000	137.49771			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.17000	131.57461	2.17000	263.63097			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.26641			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.20957			0.00	0	0.00

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	101.39977			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.81712			0.00	3,000,000	3,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.85385			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.87821			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.51000		110.40159		7.51000	110.33526			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.05369			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.12000		105.89560		7.12000	105.83522			85,440,000.00	12,000	198,600.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.64092			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.69242			0.00	10,000,000	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46346			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.47332			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.51469			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.74744			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.91044			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.22000		105.68952		6.22000	105.63593			0.00	0	50,731,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.26364			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.11609			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000		131.21269		5.07000	131.19616			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.84000		126.11609		2.84000	126.12268			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000		117.21317		2.57000	117.22172			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000		100.42860		4.22000	100.42219			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.75000		103.49721		5.75000	100.37009			74,750,000,000.00	13,000,000	8,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.93500		112.15788		10.93500	112.06059			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56386			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.80358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.84775			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97216			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	3.87000	110.36102		3.87000	110.35750			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	29.51423		100.00000	29.30025			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.91000	164.23790		1.91000	164.25865			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.63790		2.76000	152.64669			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	1.94000	166.60098		1.94000	166.62163			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.05000	168.31259		2.05000	168.33195			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.93125	71.01287		7.93125	70.96083			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.93125	71.01287		7.93125	70.96083			0.00	0	0.00
ABN37		On 07/07/2016	Spot Bond	84.61000	16.68741		84.61000	16.60353			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	88.58000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80219			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.51000			0.00	0	0.00
ABN41		On 01/10/2014	Spot Bond	100.00000	44.87039		100.00000	44.61549			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.34000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	84.81000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.53000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.47947			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31891			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.01000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.66000	103.76977		6.66000	103.71406			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.06000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.12000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.72000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62026			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.04000	117.69763		7.04000	117.63126			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32637			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.41000			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	93.91141		2.62000	99.79655			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.70500	99.63704		2.70500	145.46096			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.65000	113.06952		2.65000	191.82893			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		9.50000	90.03905		9.50000	92.40323			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	104.62217			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		9.63000	107.31196		9.63000	107.65210			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		9.57500	107.89689		9.57500	108.08134			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.78500	89.87380		8.78500	91.09499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.42000			0.00	0	0.00
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	3.23169		100.00000	3.21260			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.23500	109.98097		8.23500	109.90863			0.00	0	1,488,000.00
ABS5		On 01/05/2015	Spot Bond	6.85000	104.48758		6.85000	104.43022			121,806,700,000.00	17,782,000	20,932,392.00
ABS6		On 01/06/2020	Spot Bond	8.79500	98.43152		8.79500	98.36211			0.00	0	34,773,000.00
ABS7		On 11/09/2026	Spot Bond	9.83000	96.00074		9.83000	95.92567			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.50000	107.94417		7.50000	107.87940			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.13829		4.00000	125.13297			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.32000	127.94954		1.32000	127.97184			1,305,641,040.00	989,122	494,561.00
ABS12		On 07/12/2023	Spot Bond	1.98000	133.64707		1.98000	267.78760			3,960,000,000.00	2,000,000	1,000,000.00
ABS13		On 31/01/2017	Spot Bond	0.56000	123.19102		0.56000	125.96843			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	1.90000	123.13033		1.90000	125.61974			0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	32.02638		100.00000	31.79419			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.41190			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.41190			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.20000	109.43485		11.20000	109.33767			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.85395			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.61126		100.00000	1.59958			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.90440			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.62014			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.78199			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.60384		100.00000	9.53421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.77499			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.80349			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.03629		11.00000	57.98653			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.60384		100.00000	9.53421			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.40067			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.63113			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	100.86834			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91133			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.00798			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86821			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89735			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91017			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06172			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06172			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06210			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84492			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06210			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06134			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.76615			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.82852			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.81586			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.81586			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.87993			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.90885			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.92049			0.00	104,000,000	52,000,000.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.89720			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.75748			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.84494			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.25000	104.72005		9.25000	104.74660			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.77507			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.37000	100.87408		7.37000	100.81514			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.03485			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.14066			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.88913			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	100.07589			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.81069		100.00000	4.77882			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.49604		100.00000	6.45324			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.03238			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.58041			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.64012			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.86818			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.33916			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.33916			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.07589			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83899			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83200			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.98930			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.16949			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.98854			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64617			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83395			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.94380			0.00	3,000,000	3,000,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34551			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.71596			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.87169			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	100.86217			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71781			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85321			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.90442			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75988			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.74002			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77858			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85088			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.81004			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76339			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77624			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.81223	10.23000	103.72783			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76923			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07817			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00102			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.72462			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.27500	103.54813		9.27500	103.47121			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84731			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.15921		1.75000	108.29576			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77507			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.77722			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82646			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.85535			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79755			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.78251			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84958			0.00	6,000,000	8,000,000.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82068			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88422			0.00	2,000,000	2,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82646			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.86113			0.00	8,000,000	8,000,000.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.40461			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.84958			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.82683			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.87625			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.89140			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.70224			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.71425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76907			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78659			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.89499			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.88191			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94767			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83224			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93844			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94191			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94767			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.52758			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.90153			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.90153			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.45450			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.04180			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77441			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76631			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.16966			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.24798			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44114			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	100.00000	0.18348		100.00000	100.00000			7,500,000,000,000.00	75,000,000	75,000,000.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.81859			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	100.00000	8.97476		100.00000	8.85688			0.00	0	100,000,000.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.78484			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.65865		100.00000	6.61037			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.43827			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.53750			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.27538			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.30568			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.34599			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.26311			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.87000		98.77014		7.87000	98.70518			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.34712			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.40838			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.49500		103.69181		8.49500	103.62151			17,903,246,480.00	2,107,504	7,738,752.00
AIR02	On 30/04/2023	Spot Bond	9.27000		118.30001		9.27000	118.21218			63,128,737,080.00	6,810,004	11,087,002.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		42.23072		100.00000	41.92455			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.15000		113.02992		7.15000	112.96521			0.00	0	23,439,300.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		40.30853		100.00000	40.01629			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.49692		100.00000	14.40088			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.95500		150.71127		2.95500	150.71756			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		103.03728		4.57000	129.91836			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.34296			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.85538			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.89328			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.88116			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66146			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.74500		107.65560		8.74500	107.58010			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28393			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.17793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW14U	On 01/01/2014	Spot Bond	100.00000		87.99638	100.00000	87.37958				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.01634				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.22500		112.70190	7.22500	112.63635				28,900,000,000.00	4,000,000	4,041,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.65941				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.84798				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.60500		103.38793	6.60500	103.33225				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.59663				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.10000		104.74760	7.10000	104.68771				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.68500		107.67519	8.68500	107.60018				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.94807				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.97994		104.78816	10.97994	103.17559				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.92073		102.17372	10.92073	101.60901				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.95932		102.04040	10.95932	101.53377				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.86879				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.99791		101.78775	10.99791	101.42113				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99576		100.44445	11.99576	100.28954				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.89039				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.89039				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.89046				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.22994		100.55769	11.22994	100.66005				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.14228		103.27605	11.14228	101.46849				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.92073		102.17372	10.92073	101.60901				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.11577		102.05883	11.11577	101.59481				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.30978		94.62720	10.30978	101.01119				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.84291				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.82878			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.82878			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.78199			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		10.59714	100.75890		10.59714	100.75078			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.46000	99.98395		11.46000	99.83243			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85658			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	65.75568		10.22500	97.10677			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01636			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.60085			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76091			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.16974		12.22500	100.82606			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.81602			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.14500	62.68433		11.14500	97.34721			44,580,000,000.00	4,000,000	2,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.79050			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81178			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81178			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75938			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78028			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.58968			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.97994	104.93537		13.97994	103.39460			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.28422	101.67228		15.28422	101.52723			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.20213	101.45567		14.20213	101.28100			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.08682			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.08682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.08682			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.12888			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.43732		100.00000	9.38370			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.39533		100.00000	20.24746			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.56204		100.00000	18.42746			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.45805		100.00000	11.37498			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.45805		100.00000	11.37498			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.85333		100.00000	13.75289			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.00367		100.00000	11.91664			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	65.43748		100.00000	65.06572			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25148			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.89058			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.91214			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.88000	105.60325		1.88000	170.04055			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.19000	94.37878		8.19000	137.61546			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.19000	95.67740		8.19000	137.92846			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.57500	98.63566		8.57500	98.56780			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.93415			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43203			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	100.03158			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.09508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79760			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	63.53600		100.00000	63.07536			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.89500	99.55541		7.89500	99.49259			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26194			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20075			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20520			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22004			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23487			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27610			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.90821		100.00000	8.84362			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00930			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01212			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01333			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01373			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01856			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02498			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.57815		100.00000	5.53771			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.57815		100.00000	5.53771			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78078			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84810			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86645			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.28500	104.98359		8.28500	104.91413			0.00	0	165,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92149			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01915			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.98173		100.00000	3.95286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		3.98173	100.00000	3.95286				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.34500		108.74571	6.34500	103.59794				0.00	0	2,870,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.52805				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.52941				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.84039				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.13034				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.60531	100.00000	7.55017				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.35049				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.13432				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.19992				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.31913				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.81505				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.62274				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.84503				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.89761	100.00000	10.81860				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.92000		110.44621	6.92000	110.38498				0.00	0	1,107,000.00
CBL08	On 02/11/2016	Spot Bond	9.33500		116.66951	9.33500	116.58277				46,675,000.00	5,000	229,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.11049				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.88028				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.03500		106.12137	9.03500	106.04495				108,420,000.00	12,000	7,581,000.00
CBL12	On 06/09/2018	Spot Bond	11.05500		105.66410	11.05500	105.57146				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.02466				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.30500		101.10433	11.30500	101.01373				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.70319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.22500	102.67453		9.22500	102.59906			119,925,000.00	13,000	1,418,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.87279			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.74500	102.05753		11.74500	101.96105			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.29269			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.93114			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.11000	94.33238		10.11000	94.25657			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.02000	117.21456		10.02000	117.12066			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.87000	113.15006		9.87000	113.06075			4,506,898,620.00	456,626	228,313.00
CCT03	On 15/03/2025	Spot Bond		9.31000	117.27786		9.31000	117.19090			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51186			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.58500	105.25606		11.58500	105.15947			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.81884			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.95279			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.39348			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.45190			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.30843			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	101.40333			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.54762			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.51941			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.78666			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.74579			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.66849			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.40096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.33611				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
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.82751				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.76000	105.65229	10.76000	105.56019				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.34000	103.97713	8.34000	103.90664				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.89433				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07831				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30102				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30102				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.69339				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.65784	100.00000	22.49356				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.47392	100.00000	22.31098				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	57.91269	100.00000	57.49282				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	57.91269	100.00000	57.49282				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	57.91269	100.00000	57.49282				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	57.91269	100.00000	57.49282				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	57.91269	100.00000	57.49282				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	57.91269	100.00000	57.49282				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.86824				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	57.91269	100.00000	57.49282				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	58.33004	100.00000	57.90715				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.35843				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.12900				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.94245	10.11000	100.86132				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.12900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46444			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.70028			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.88927			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.24192		2.76000	113.33487			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		110.21291		3.14000	113.35240			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.53195		8.25000	103.46374			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	101.12900			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.12900			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.30901		3.10000	112.94409			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.98754		2.40000	112.64355			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.25674			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.18391			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36803			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37314			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.10000		103.70361		8.10000	103.63614			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.40104			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39510			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.20777			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21264			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.15000		103.87927		8.15000	103.81127			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.15000		103.87927		8.15000	103.81127			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	107.43311			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	109.34840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.20000	102.71269		8.20000	102.64505			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89156			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99174			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.28397			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.28397			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	66.23221		100.17539	65.75128			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.22045			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.45750			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90511			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.27120			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.36085			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.17416		9.35000	104.09530			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.17416		9.35000	104.09530			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.21707			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.22073			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.05587			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.16130			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86384			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.11752			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66106			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66106			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66106			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66106			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66106			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70908			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70908			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70908			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70908			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70908			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71409			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.07500	105.93528		9.07500	105.85867			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05023			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28747			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75047			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75047			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03797			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02558			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.00295			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81490			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80912			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82748			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.32232			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.55767			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.49122			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82515			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12598			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07232			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64115			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.78598			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91884			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91884			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91884			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91884			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.81722			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.23412			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82430			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82430			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81429			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70476			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81429			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53062			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.95799			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70479			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70479			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69668			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.84476		100.00000	6.79513			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	100.93037			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.71419			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.78000	94.26717		10.78000	94.88077			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.30000	93.67302		11.30000	96.52661			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66249			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.96150			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.67059			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17348			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.04272			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.15154		8.80500	102.22540			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83224			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17539			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	100.87499			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.89230			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.95920			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48388			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09879			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09879			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09879			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.98570			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71099			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.22973			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN39	On 07/02/2016	Spot Bond	100.00000	29.01934	100.00000	28.82497				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	29.01934	100.00000	28.82497				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.31378	7.01000	36.91303				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	139.04826				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	0.00074	100.00000	0.00073				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00074	100.00000	0.00073				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.57500	98.63566	8.57500	126.27918				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.19000	31.36649	8.19000	137.61546				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000	31.75446	8.19000	137.92846				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.51118				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.37875				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.47212				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.47212				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.90318				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.83793				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85081				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84958				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17348				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76399				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.65000	113.30502	8.65000	109.92482				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68500	102.70092	8.68500	102.62938				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000	115.46978	10.02000	115.37727				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.10000	107.35424	8.10000	107.28439				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000	110.15754	9.61000	110.07328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		10.09000	97.10172		10.09000	97.02341			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.92000	98.21977		10.92000	98.13421			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.92000	90.94066		10.92000	90.86143			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.20083			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.24651			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10840			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01670			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.73863			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.14712			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.47000	92.46360		12.47000	90.89407			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.86943		100.00000	9.77727			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.06559			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.96000	97.79167		7.96000	98.80304			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.05808			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.11870			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.54949			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.79220			0.00	2,000,000	1,000,000.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83258			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.75161			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		7.10000	104.62297		7.10000	104.56219			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.90000	122.77117		6.90000	122.70292			27,600,000,000.00	4,000,000	3,500,000.00
DV22	On 07/02/2020	Spot Bond		8.21000	110.82668		8.21000	106.03306			62,798,290,000.00	7,649,000	45,007,000.00
DV23	On 27/02/2023	Spot Bond		8.74000	112.43424		8.74000	112.35456			89,375,240,000.00	10,226,000	92,066,200.00
E170	On 01/08/2020	Spot Bond		7.87000	129.97221		7.87000	129.89044			12,337,012,000.00	1,567,600	18,560,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.12728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.53195			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66064			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.74602			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.44474			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99980		0.00010	130.84733			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		113.63103		2.13500	114.41096			18,642,388,140.00	8,512,506	19,256,253.00
EL29	On 19/11/2029	Spot Bond	2.18500		101.37095		2.18500	101.38160			4,370,000,000.00	2,000,000	6,000,000.00
EL30	On 29/07/2030	Spot Bond	2.27500		101.58804		2.27500	100.40384			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.51000		105.49201		9.51000	105.41214			0.00	0	128,600.00
EMM02	On 11/03/2021	Spot Bond	9.36000		111.54272		9.36000	111.45957			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.97000		103.02964		9.97000	102.94796			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.51500		91.89636		10.51500	95.56874			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32899			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.92461			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.06700			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		58.50666		100.00000	58.08248			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		61.56389		100.00000	61.11755			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		97.33333		100.00000	96.56085			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		98.14630		100.00000	97.38153			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		93.05009		100.00000	92.36253			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.08006		3.00000	128.08510			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.06000		104.32016		11.06000	104.22865			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.14381			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.17224			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.50698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.66500	84.37044		9.66500	98.96041			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.61387			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.47719			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.44453			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.64541			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.60169			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.30886			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36149			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.40363			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.31518			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.32922			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.39212			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.54000	105.64399		6.54000	105.58829			78,480,000.00	12,000	6,012,000.00
ES18	On 20/04/2018	Spot Bond		7.44500	109.74259		7.44500	109.67686			498,815,000.00	67,000	251,132,000.00
ES23	On 25/01/2023	Spot Bond		8.30000	111.29315		8.30000	111.21940			23,323,033,200.00	2,810,004	281,346,002.00
ES26	On 02/04/2026	Spot Bond		8.76500	95.74780		8.76500	95.68050			613,550,000.00	70,000	43,244,000.00
ES33	On 15/09/2033	Spot Bond		9.49500	85.14069		9.49500	85.07632			608,817,254,130.00	64,119,774	939,601,587.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30377			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29374			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68697			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.46321			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.75801			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.31470		100.00000	10.23992			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.03773		100.00000	9.96496			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.49368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.54765			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.72033			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.81745			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.15000		105.42691		7.15000	105.36655			43,948,190,000.00	6,146,600	11,473,300.00
FRB05	On 21/12/2018	Spot Bond	9.14500		98.33522		9.14500	98.26317			128,030,000,000.00	14,000,000	7,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.84924			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84917			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.15708			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.39332			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.94500		105.65006		10.94500	105.55783			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.29575			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		82.80609		100.00000	82.28368			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000		123.82430		2.00000	124.66994			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.01000		133.31724		2.01000	267.12607			11,293,695,540.00	5,618,754	2,809,377.00
FRBI28	On 31/03/2028	Spot Bond	2.68500		99.87625		2.68500	145.81041			8,055,000,000.00	3,000,000	1,500,000.00
FRBI33	On 07/12/2033	Spot Bond	2.54000		114.93873		2.54000	195.00189			1,270,000,000.00	500,000	250,000.00
FRBN04	On 15/09/2015	Spot Bond	7.31000		117.13575		7.31000	117.06721			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		34.11104		100.00000	33.88628			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		34.11104		100.00000	33.88628			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10400		56.52750		8.10400	55.80563			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200		36.08153		9.50200	35.17725			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		34.86501		9.73000	33.92847			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		87.88632		100.00000	87.26448			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.56207			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.07945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44437			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.89765			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.01852			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.01852			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.52471			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.98234			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01976			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.18144			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86831			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96387			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.10876			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.32081	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.32081	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.16315			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94767			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16614			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26352			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89807			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	108.34847			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39949			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93037			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.25775	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10416			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32299			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.99606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06509			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25551			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16270			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31156			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39378			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25208			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21199			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08233			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06165			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34127			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32413			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27726			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34355			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13401			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.88503		100.09221	11.79878			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83455			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40861			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01482			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14751			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.84710			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09289			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94048			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	100.95216			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87845			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18334			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.49947			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85450			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.49947			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84234			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86113			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.44297		13.22500	51.38844			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80565			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.48225			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.48225			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80681			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24082			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84842			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.57500	87.60538		3.57500	90.63451			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	100.88999			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88999			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.53846			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66249			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.06567			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44830			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32984			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	100.00000	1.03093		100.00000	1.01363			0.00	0	400,000,000.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.23593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.94391			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.93816			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.17337			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.21748			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79254			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08071			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.24000	119.49377		3.24000	113.54443			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95677			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96725			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.22000	109.49964		3.22000	113.71468			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	98.99618		0.90000	118.86382			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.24000	106.53934		3.24000	113.54443			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.88000	104.84865		1.88000	120.51883			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.95000	107.05277		1.95000	123.85779			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.09168			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	22.61562		100.00000	22.45166			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.50166			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30575			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.62161		4.73000	111.61034			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.33010			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82158			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.94982			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.26924			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12202			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.07784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.88392			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20826			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	100.88279			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.36360			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.25937			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.09468			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.77030		100.00000	8.70672			0.00	0	0.00
FRE2A1		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2A2		On 02/08/2013	Spot Bond	10.30000	99.92910		10.30000	100.00000			0.00	0	0.00
FRE2B1		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2B2		On 02/08/2013	Spot Bond	7.11000	101.01267		7.11000	100.00000			0.00	0	0.00
FRE2C		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2D		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2E		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2F		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2G		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.02000	139.81035		4.02000	139.80443			0.00	0	0.00
FRJ13		On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.15692			0.00	0	150,000,000.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.87708			0.00	30,000,000	15,000,000.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.29986			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.79227			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.44628			0.00	0	256,000,000.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	104.09549			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.64263			0.00	0	10,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.52000	127.85747		2.52000	256.17581			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.02000	133.20751		2.02000	266.90599			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.74000	125.58589		2.74000	251.61998			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.37000	102.94286		2.37000	121.22573			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.07528			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.90000	121.76311		1.90000	121.77870			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27814			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47783			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	99.94585			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.72643			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.75000	93.20928		2.75000	93.21485			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.75207		100.00000	0.93195			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.42092		104.97509	14.31174			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.56020			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.69551		101.07593	18.55866			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.43537		100.44759	10.35942			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79663			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.03836		100.76967	16.91399			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	101.64112			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75515			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.12846			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.37000	103.18151		2.37000	103.19070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.79852			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.75786			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.44778			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29000		97.11261		2.29000	103.20110			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.11062			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		96.81659		2.32000	102.88626			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.39948			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.78630			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.22000		131.00816		2.22000	332.65096			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.70438			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.58615			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.86500		106.32157		5.86500	106.27148			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.35000		107.02822		6.35000	106.97370			35,560,000,000.00	5,600,000	3,800,000.00
FRX16	On 15/09/2016	Spot Bond	7.24000		105.18017		7.24000	105.11920			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.75500		105.86944		7.75500	105.80379			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.93500		113.10404		7.93500	113.03192			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.57000		104.03669		8.57000	103.96554			111,410,000.00	13,000	3,490,000.00
FRX23	On 28/02/2023	Spot Bond	9.58000		91.76906		9.58000	91.94469			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.65000		109.10463		9.65000	109.02038			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.40500		97.08999		10.40500	97.00841			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.51500		79.45703		10.51500	79.39032			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000		100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.52639			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.43809			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.03500		104.36548		9.03500	104.28991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.04405				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.34688				0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.34756				0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.73285				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.92774				0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.98001				0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.90715				0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.37579				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.48756				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.13505				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.13823				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.14441				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.26083	100.00000	3.23923				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.15205				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.16265				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	100.97353				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	102.36784				0.00	1,600,000	1,800,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.32821				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.93269				0.00	0	600,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.77578				0.00	0	0.00

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	100.94638			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.57186			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76864			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.26889			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.91421			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.33967			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.13192			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	105.75473			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.75473			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	107.26543			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.26190			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.68615	102.06863		7.68615	101.76814			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.04492			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.27511			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.03921	102.07417		8.03921	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.42019			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.29209			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.48990	102.08651		8.48990	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.74935			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31280			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.50487			0.00	0	0.00

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	110.41841			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30753			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37441			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38886			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.02000		109.24773		8.02000	109.17772			256,640,000.00	32,000	32,973,000.00
HWAY23	On 07/12/2023	Spot Bond	1.79000		135.75894		1.79000	272.02335			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.77000		139.05152		1.77000	272.47389			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.48000		98.04403		9.48000	97.97003			47,400,000.00	5,000	12,607,000.00
HWAY35	On 31/07/2035	Spot Bond	9.47500		98.05841		9.47500	97.98443			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		109.82654		1.68000	109.84255			245,515,200,000.00	146,140,000	644,474,930.00
I2038	On 31/01/2038	Spot Bond	2.20000		107.29324		2.15000	108.31795			428,242,117,600.00	194,655,508	483,463,431.00
I2046	On 31/03/2046	Spot Bond	2.40000		102.73468		2.40000	103.28507			4,800,000,000.00	2,000,000	195,000,000.00
I2050	On 31/12/2050	Spot Bond	2.37000		109.83072		2.37000	109.84062			19,661,520,000.00	8,296,000	41,431,091.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	90.45000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.20000		108.78170		7.20000	108.71899			0.00	0	158,300.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.30323			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15197			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.89975			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.26057			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.89500		104.47952		6.89500	104.42180			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.70000		107.88892		7.70000	107.82248			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.38500		109.89950		8.38500	109.82593			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.82500		103.54816		6.82500	103.49120			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.19033			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.26840			0.00	0	0.00

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	110.55171		3.87000	110.54779			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.52000	105.83531		7.52000	105.77058			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.95254			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94927			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.72000	106.15162		0.72000	125.29274			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.97000	106.10544		1.97000	124.95403			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53788			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.48440			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.05500	105.68781		8.05500	105.61942			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96108			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.56112			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.35322			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.57500	98.53191		8.57500	98.46412			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.11000	91.48906		9.11000	91.42264			54,660,000.00	6,000	506,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99648			0.00	2,000,000	26,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.18500	85.41419		8.18500	99.18575			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.10000	104.62822		9.10000	9.10000			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		100.00000	8.97476		100.00000	8.85688			4,800,000,000,000.00	48,000,000	845,000,000.00
IBL53	On 31/07/2018	Spot Bond		100.00000	1.77279		100.00000	1.74951			0.00	0	290,000,000.00
IBL54	On 31/07/2016	Spot Bond		7.25000	103.75874		7.25000	103.64040			0.00	0	601,000,000.00
IBL55	On 31/07/2018	Spot Bond		8.11000	104.19652		8.11000	104.06413			0.00	0	160,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00214		100.00000	0.00213			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.46794		5.00000	101.42688			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.46794		5.00000	101.42688			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.06712		5.00000	100.02685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.46794		5.00000	101.42688			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.56184		4.00000	101.52906			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67731			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.60346			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.75642			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.92236		9.20000	111.83988			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.64864			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.64864			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.61395			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.27337		100.00000	8.21340			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.16651			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.88069			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.40471			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.20000	103.00105		9.20000	102.92555			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.05123			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.22977			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.40785			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.92651			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.70070		100.00000	4.65376			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.25801		5.35000	99.17144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA342		On 15/10/2013	Spot Bond	5.45000	98.95098	5.45000	98.86334			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.45000	98.84875	5.45000	98.76129			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
IND332		On 06/08/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IND333		On 13/08/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.45000	99.15609	5.45000	99.06808			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	99.05343	5.45000	98.96561			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.04382			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.73930			0.00	0	0.00

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		10.97994	103.65000		10.97994	102.49381			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.97994	101.12470		10.97994	100.98950			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.83200			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.39650			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81438			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.19081		6.50000	102.13724			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91884			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61348			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.97898			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	24.79205		100.00000	24.61231			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	15.86691		100.00000	15.75188			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.12617			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.12617			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23461			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95400			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.21183			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.96642			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.01267			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.82959			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83566			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.86353			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.65299			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.63834			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32713			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34814			0.00	0	0.00

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	100.96642			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.77288			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.62984			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.48619			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.30781			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.04087			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.04087			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.32372			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		66.97559		100.00000	66.49002			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.78198			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.06040			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000		66.66669		100.00000	66.66667			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000		94.31525		100.00000	93.58974			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		87.52998		100.00000	86.90476			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23432			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32627			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.33351			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.33839			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.21000		104.56555		8.21000	104.49661			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.57000		104.69927		6.57000	104.64411			78,840,000.00	12,000	1,612,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.18104			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.63500		107.35443		8.63500	107.28047			0.00	0	6,308,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.51168			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.54031			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.84825			0.00	0	0.00

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	8.38000	104.94241		8.38000	104.87182			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.16963			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.23102			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.06000	97.73552		3.06000	115.08717			25,795,842,840.00	8,430,014	4,215,007.00
IV019		On 31/03/2028	Spot Bond	3.86500	94.38091		3.86500	126.77811			0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.01913			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.65085			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.46356			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.41794			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.07099			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.75332			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.24586			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.68000	88.91137		3.68000	89.68639			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.68000	88.83725		3.68000	95.15743			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.15128			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.13626			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.79846			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.64500	111.01966		11.64500	110.91727			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.04614			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.86500	93.37929		3.86500	126.77811			0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
IVA331		On 01/08/2013	Spot Bond	5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IVA332		On 08/08/2013	Spot Bond	5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA333		On 15/08/2013	Spot Bond	5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IVA334		On 22/08/2013	Spot Bond	5.25000	99.75608		5.25000	99.67027			0.00	0	0.00

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	99.64945		5.35000	99.56220			0.00	0	0.00
IVA336		On 05/09/2013	Spot Bond	5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA337		On 12/09/2013	Spot Bond	5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA338		On 19/09/2013	Spot Bond	5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA339		On 26/09/2013	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	100.00000	78.32618		100.00000	77.82516			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	100.00000	74.94867		100.00000	74.48980			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	100.00000	73.88664		100.00000	73.44064			0.00	0	0.00
IVA351		On 19/12/2013	Spot Bond	100.00000	72.85429		100.00000	72.42063			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.81295			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.07321			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.07438			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.06936			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50309			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.80520			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.06375			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.06110			0.00	0	0.00

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	99.85270			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.06348			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.23792			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.41064			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.13763			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38796			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39079			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39647			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37092			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26003			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07317			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	97.61273		100.00000	96.84211			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	81.23620		100.00000	80.70175			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	61.48937		100.00000	61.04357			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	62.95230		100.00000	62.36451			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	58.42499		100.00000	58.09309			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01495			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.35379		100.00000	10.27872			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	38.30327		100.00000	38.02558			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33790			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	10.32871		100.00000	10.25382			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.35627			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	49.48155		100.00000	49.01954			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.29868			0.00	0	0.00

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	100.02168			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57000		143.62975		8.57000	143.53153			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.39860			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.22176			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73500		96.28650		8.73500	100.04335			122,290,000.00	14,000	2,996,000.00
LGL03	On 03/04/2018	Spot Bond	8.78500		66.98187		8.78500	98.19776			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.58986		8.00000	101.52491			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.38881			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.45000		100.00801		11.45000	99.91678			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.52408			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		95.30026		100.00000	94.55959			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.34760			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.85769			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.44477			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.00006			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.89650			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.34283			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.44546			0.00	0	140,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.43052			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29390			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.09486			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.81831			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.86976			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.54238			0.00	0	0.00

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	100.78548			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.07796			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	82.83562		100.00000	82.28945			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	66.20791		100.00000	65.72789			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	57.86169		100.00000	57.44220			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	37.62634		100.00000	37.35355			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	30.75901		100.00000	32.23410			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.55736		100.00000	9.48807			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	23.33341		100.00000	23.16424			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	99.45504		100.00000	98.64865			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.49500	105.11703		8.49500	105.04538			25,485,000.00	3,000	2,304,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98884			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83951			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91416			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.05017			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.06611			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.14571			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.50634			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.53164			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.87000	104.82882		7.87000	104.76251			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.56500	104.07624		8.56500	104.00510			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.43500	104.11623		9.43500	104.03802			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.86000	105.64783		5.86000	105.59782			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72823			0.00	0	0.00

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	100.75743			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.46000		104.91468		9.46000	104.83473			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.35000		105.50142		7.35000	105.43935			36,750,000.00	5,000	24,668,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.17225			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.79500		101.53057		8.79500	101.45897			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12071			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.49500		101.47772		8.49500	101.40855			59,465,000.00	7,000	3,109,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		85.08159		100.00000	84.49074			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.34000		104.07960		6.34000	104.02666			0.00	0	3,404,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		69.39163		100.00000	68.99811			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.40000		104.05408		7.40000	103.99246			0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		81.29176		100.00000	80.75221			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.44000		106.18506		8.44000	106.11352			42,200,000.00	5,000	1,451,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		67.59259		100.00000	67.21915			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.59000		102.58034		5.59000	102.53383			0.00	0	15,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000		5.75051		100.00000	7.09172			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.18925		100.00000	0.18788			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		6.01904		100.00000	7.42509			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		6.09229		100.00000	7.51601			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.59450		100.89771	6.91192			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.67072		100.61875	7.00235			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	101.28926			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.30236			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.33514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.35710			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.38113			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.40296			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.41373			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.54513			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.69818			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18925	100.00000	0.18788				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18925	100.00000	0.18788				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.94000	97.49831	8.94000	97.42882				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.15000	103.09941	7.15000	99.51401				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53794				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.46915				0.00	18,000,000	6,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.39471				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	103.00894				0.00	0	8,858,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.60921				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.18546				0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.13136				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.00000	110.94103	7.00000	110.87882				0.00	0	4,621,900.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.29683				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.74500	116.88735	8.74500	116.80582				61,215,000.00	7,000	1,707,000.00
NBK4		On 28/10/2024	Spot Bond	10.74500	31.78586	10.74500	31.75921				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.45000	106.34445	7.45000	106.28071				0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26566				0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.28061				0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.68500	104.08581	6.68500	104.03004				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.01195			0.00	0	27,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.65000	107.42586	7.65000	107.36014			0.00	0	651,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.68939			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	101.31209			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71775			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49351			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.35644			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.14930			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	84.29294			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08379			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	100.14964			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.16361			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.07474			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.37004			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	80.33792			0.00	0	0.00
NCLN70		On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.09464			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22384			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99894			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.51186			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.52164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.79534			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.74864			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.46027			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72002			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70839			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.70781			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.15000		108.58181		8.15000	108.51112			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.17006			0.00	0	11,000,000.00
NED6	On 20/09/2013	Spot Bond	5.12000		104.24733		5.12000	104.20376			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.12000		105.74588		6.12000	101.24752			1,915,560,000.00	313,000	1,425,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38785			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.88500		115.26898		11.88500	115.16054			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	112.00707			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.77852			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.39473			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.03000		159.26948		2.03000	159.28807			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.51000		104.64675		8.51000	104.57568			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.82151			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.78795			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.78795			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.14000		108.44923		9.14000	108.54441			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.26330			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.61368			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.19657			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.18469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.23388			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.34000	108.45189		9.34000	109.79031			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.28307			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.23393			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.26336			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.54000	108.45489		9.54000	108.54202			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.36170			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30273			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.28302			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.65606			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.53631			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.32232			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.94500	136.00347		3.94500	135.99817			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.65000	106.19583		6.65000	106.13920			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.23500	119.19779		8.23500	119.11897			0.00	0	13,500,000.00
NRA022		On 31/10/2022	Spot Bond	8.69000	125.49041		8.69000	125.40341			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	1.92500	167.40683		1.92500	167.42777			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.25000	126.49323		9.25000	126.39950			0.00	0	3,141,600.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.27644			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26918			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.06848			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.03330			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.80702			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72759			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.40529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.81591			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.12303		100.00000	17.99163			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	19.42914		100.00000	19.28828			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	19.47437		100.00000	19.33318			0.00	0	0.00
OCT1B1		On 18/10/2015	Spot Bond	100.00000	19.50150		100.00000	19.36011			0.00	0	0.00
OCT1C1		On 18/10/2015	Spot Bond	100.00000	20.15269		100.00000	20.00658			0.00	0	0.00
OCT1D1		On 18/10/2015	Spot Bond	100.00000	20.87622		100.00000	20.72487			0.00	0	0.00
OCT1E1		On 18/10/2015	Spot Bond	100.00000	25.39831		100.00000	25.21418			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.43000	107.50997		6.43000	107.45421			64,300,000.00	10,000	8,277,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	8.69474		100.00000	8.63171			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.36000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	29.84682		100.00000	29.63042			0.00	0	0.00
PCF03U		On 02/03/2016	Spot Bond	100.00000	10.03242		100.00000	9.95968			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.15435			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.80744			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.47274			0.00	0	0.00
PNP05		On 21/08/2013	Spot Bond	100.00000	101.36654		100.00000	100.57461			0.00	0	0.00
PNP09		On 10/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.22318			0.00	0	0.00
PNP10		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.03290			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61924			0.00	0	500,000.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.32366			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73833			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.72496			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.87625			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.81127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.76869			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.74076			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.79783			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.85774			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.80509			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.76990			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90907			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84753			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.80388			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.06820			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.07033			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.07130			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.07343			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.08261			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.08474			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.40712			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03746			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.20000		112.95305		6.20000	112.89684			10,333,329,200.00	1,666,666	1,666,666.00
R009P	On 15/09/2014	Spot Bond	5.74000		93.90404		5.74000	93.86073			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.99000		37.92031		7.99000	37.89597			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	6.13500		119.60817		6.20000	119.41009			61,690,086,657,480.00	10,055,433,848	17,318,692,000.00
R158	On 15/09/2015	Spot Bond	6.20000		119.46954		6.20000	119.41009			10,333,335,400.00	1,666,667	1,666,667.00
R158P	On 15/09/2015	Spot Bond	6.10000		88.08472		6.10000	88.04158			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.20000		125.60005		6.20000	125.53754			10,333,329,200.00	1,666,666	1,666,666.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.03000	83.12327	6.03000	83.08303					0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.10500	102.38659	5.10500	102.38659					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.15500	120.15617	8.17000	119.94099					91,402,158,946,175.00	11,208,112,685	14,483,049,905.00
R187P	On 21/12/2026	Spot Bond	7.91000	35.42558	7.91000	35.40306					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.83000	33.14608	7.83000	33.12522					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.53000	277.90712	1.52000	278.18189					214,844,218,740.00	140,421,058	258,588,845.00
R201	On 21/12/2014	Spot Bond	5.30500	105.58253	5.37000	105.44874					597,894,720,000.00	112,704,000	1,143,645,000.00
R202	On 07/12/2033	Spot Bond	2.09000	208.65168	2.05000	209.94649					91,291,200,000.00	43,680,000	1,368,534,821.00
R2023	On 28/02/2023	Spot Bond	7.82500	102.81967	7.89000	102.32542					27,116,972,863,650.00	3,465,427,842	6,029,485,421.00
R203	On 15/09/2017	Spot Bond	6.83500	108.19195	6.93500	107.76871					22,606,299,538,110.00	3,307,432,266	5,787,058,133.00
R2037	On 31/01/2037	Spot Bond	9.08500	94.47291	9.08500	94.40451					4,478,905,000,000.00	493,000,000	627,000,000.00
R204	On 21/12/2018	Spot Bond	7.04000	105.20721	7.14500	104.67283					49,187,888,295,040.00	6,986,915,951	6,605,209,546.00
R2048	On 28/02/2048	Spot Bond	9.16500	99.42115	9.16500	99.34854					21,158,823,075,000.00	2,308,655,000	3,443,616,000.00
R205	On 31/03/2014	Spot Bond	100.00000	58.82715	100.00000	58.40064					0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.37500	101.31802	5.40500	101.26084					12,599,000,000,000.00	2,344,000,000	2,106,810,000.00
R207	On 15/01/2020	Spot Bond	7.38500	99.72476	7.46000	99.28878					43,585,065,949,600.00	5,901,836,960	4,501,013,980.00
R208	On 31/03/2021	Spot Bond	7.54000	97.79795	7.61000	97.34909					21,096,862,741,240.00	2,797,992,406	8,206,440,077.00
R209	On 31/03/2036	Spot Bond	8.90500	76.48231	8.90500	76.42771					52,104,763,100,520.00	5,851,180,584	9,067,302,920.00
R210	On 31/03/2028	Spot Bond	2.02000	157.98949	1.96500	159.06904					40,438,388,080.00	20,019,004	478,625,553.00
R211	On 31/01/2017	Spot Bond	0.02000	128.24462	0.02000	128.28060					514,560,000.00	25,728,000	425,324,738.00
R212	On 31/01/2022	Spot Bond	1.40000	130.47131	1.40000	130.49330					678,293,697,200.00	484,495,498	932,179,582.00
R213	On 28/02/2031	Spot Bond	8.71000	87.75306	8.71500	87.65257					12,571,712,146,240.00	1,443,365,344	4,595,141,280.00
R214	On 28/02/2041	Spot Bond	9.09000	76.74567	9.09000	76.69007					12,114,243,000,000.00	1,332,700,000	7,837,201,000.00
R224C	On 15/09/2013	Spot Bond	5.13000	99.42706	5.13000	99.38539					0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.23000	96.89271	5.23000	96.85193					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond		5.34000	94.31113		5.34000	94.27062			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.26000	90.54457		6.26000	90.49908			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.10000	88.08472		6.10000	88.04158			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.02000	85.65115		6.02000	85.60975			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.03000	83.12327		6.03000	83.08303			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.40500	97.99739		5.40500	97.95475			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.42500	95.41389		5.42500	95.37203			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.37500	92.95643		5.37500	92.91603			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.17000	89.22014		6.17000	89.17571			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.04000	86.80999		6.04000	86.76766			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.02000	84.31226		6.02000	84.27128			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.08000	81.68780		6.08000	81.64771			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.91000	76.84499		6.91000	76.80221			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.96000	74.12171		6.96000	74.08016			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.15000	70.99076		7.15000	70.94989			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.13000	68.61164		7.13000	68.57225			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.11000	66.32507		7.11000	66.28710			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.10000	64.08761		7.10000	64.05097			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.42000	60.59007		7.42000	60.55390			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.40000	58.50577		7.40000	58.47093			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.53000	55.86409		7.53000	55.83025			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.50000	53.96768		7.50000	53.93512			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.47000	52.15074		7.47000	52.11940			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.44000	50.40957		7.44000	50.37939			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.40000	48.78709		7.40000	48.75804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond		7.36000	47.23508		7.36000	47.20711			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.11000	42.11725		8.11000	42.08981			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.07000	40.65338		8.07000	40.62702			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.03000	39.25550		8.03000	39.23018			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.99000	37.92031		7.99000	37.89597			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.95000	36.64466		7.95000	36.62125			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.91000	35.42558		7.91000	35.40306			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.87000	34.26027		7.87000	34.23860			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.83000	33.14608		7.83000	33.12522			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22037			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43734			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.44023			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.50403			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.36257			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.49514		100.00000	10.41904			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.62235		100.00000	3.59609			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.02185			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93612			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.88675			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01413			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.84767			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63254			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.96054			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70004			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	94.62877		100.00000	93.91906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61465			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.83314			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27732			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33898			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.46696			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.46797			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.94663			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.15686			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.33788			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.08372			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	102.81979			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91790			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.06076			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05426			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05426			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.43947			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.03645			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.46913			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.00115			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.12240			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.39650			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22444			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.39132		12.35000	108.74329			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.15228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.91965			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.44685		100.00000	11.36386			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	101.07278			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34614			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.35241			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	60.96949		100.00000	60.52746			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.49482			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.19735		5.25000	100.15503			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.08319		100.00000	1.07543			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.89817		100.00000	5.85541			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.58553		100.00000	13.48704			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.75918		100.00000	11.67391			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.05502			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.08005			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.91000	108.68303		8.91000	108.60539			0.00	0	3,006,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.06283			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.50000	111.67534		7.50000	111.60833			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.40863			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.98500	104.06578		8.98500	103.99085			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.19657			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.89703			0.00	1,000,000	1,000,000.00
SBK17	On 31/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.03955			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.18518			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.18180			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.50000	105.41721		7.50000	105.35396			0.00	0	12,157,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond		8.74500	101.36227		8.74500	101.29118			0.00	0	4,972,000.00
SBK11	On 09/04/2014	Spot Bond		1.62000	133.11463		1.62000	133.13459			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond		0.90120	100.00000		-0.90120	166.27823			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.66000	116.41286		7.66000	116.34154			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.52000	116.70128		7.52000	116.63107			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.45000	116.84585		7.45000	116.77620			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.33500	102.90037		8.33500	102.83189			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.59500	116.54665		7.59500	116.47584			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.56000	116.61877		7.56000	116.54825			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.80518			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75775			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.89555			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57321			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	81.04178		100.00000	100.64824			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.98500	106.43859		7.98500	106.37067			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91985			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67761			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.71565			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.90750		100.00000	1.89486			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.74217			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.26000	106.24321		9.26000	106.16441			26,020,637,040.00	2,810,004	1,405,002.00
SBS20	On 15/05/2026	Spot Bond		9.82000	103.86373		9.82000	103.78260			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.59058			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.70693			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.58376			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.29419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond		8.63500	102.79213		8.63500	102.72132			69,080,000.00	8,000	33,361,000.00
SBS3	On 25/05/2026	Spot Bond		8.87000	96.51579		8.87000	96.44754			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.31000	97.83258		9.31000	97.76004			0.00	0	954,000.00
SBS9	On 07/07/2016	Spot Bond		7.38000	111.33082		7.38000	111.26507			36,900,000.00	5,000	368,000.00
SBSI11	On 07/12/2023	Spot Bond		2.05000	132.87899		2.05000	266.24709			6,765,000,000.00	3,300,000	1,650,000.00
SBSI12	On 31/01/2017	Spot Bond		0.72000	106.15162		0.72000	125.29274			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.94000			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	6.22145		100.00000	6.17635			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.96464		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.29000	109.55826		1.29000	122.91981			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.19081		6.50000	102.13724			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89231			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.66101			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.12521			0.00	41,000,000	20,200,000.00
SHS05	On 29/06/2017	Spot Bond		9.03500	99.94968		9.03500	99.87731			0.00	0	1,001,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.75193			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42862			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.76719			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.69390			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.06269			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond		5.03500	104.62567		5.03500	104.58245			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.50000	110.25055		7.50000	110.18330			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond		8.38500	102.72969		8.38500	102.66092			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.42253			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.31076			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47084			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.32079			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.23500	104.51448		8.23500	104.44536			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58601			0.00	8,000,000	9,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29971			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31222			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.29000	96.39012		9.29000	96.31841			0.00	0	30,903,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17381			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74416			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15505			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.21800	88.98567		9.21800	88.91996			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.28000	88.67990		9.28000	88.61399			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.61500	103.82927		6.61500	103.77389			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.72000	93.27502		8.72000	93.21014			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.11500	103.65564	8.11500	103.58845				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.10000	117.57244	7.10000	117.50559				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000	101.34590	2.43000	101.74107				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.09500	100.24710	8.09500	100.49593				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.21877				0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.24765				0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.74065				0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.74102				0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.63943				0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.61035				0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.45015				0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.32815				0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.14210				0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.83358				0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.72531				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.71613				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.71663				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95662				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.84156				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.82725				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.79834				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.81244				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.75433			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.76000	115.63953		6.76000	115.57653			0.00	0	2,455,000.00
SZ25	On 30/09/2025	Spot Bond		8.73000	105.10042		8.73000	105.02682			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	52.80457		100.00000	52.45664			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	37.64166		100.00000	37.36876			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	16.80904		100.00000	16.68718			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.61500	103.87109		6.61500	103.81601			0.00	0	153,800.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24909			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.94348			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.70238			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.33317			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.06618			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.45000	103.47027		7.45000	103.40859			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.91671			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23525			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.27612			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.26351			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.37639		7.83000	100.31356			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25911			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26911			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.28508			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25911			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.26911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.73334		7.16000	100.27234			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.28867			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28708			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.32530			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32013			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.47511			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45749			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000		50,000,000,000,000.00	500,000,000	400,000,000.00	
TH11A2	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000		59,900,000,000,000.00	599,000,000	500,000,000.00	
TH11A3	On 18/07/2018	Spot Bond	8.00000	104.06512		8.00000	96.22504			0.00	0	45,000,000.00
TH11B1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000		5,900,000,000,000.00	59,000,000	59,000,000.00	
TH11C1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000		4,800,000,000,000.00	48,000,000	48,000,000.00	
TH11D1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000		800,000,000,000.00	8,000,000	18,000,000.00	
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27543			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.02974		101.06155	5.98560			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.25751			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.46212			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.29346			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.30939			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.47667			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.26369			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.26936			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27341			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.26936			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.27341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.27543			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26693			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27341			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29566			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.29566			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29566			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32797			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33604			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32595			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48662			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.49661			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.49261			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.62350			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.15000		109.10292		8.15000	109.03150			6,715,600,000.00	824,000	1,780,000.00
TL20	On 22/02/2020	Spot Bond	7.63500		94.45168		7.63500	94.36970			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.87500		106.97380		7.87500	106.90648			8,693,023,500.00	1,103,876	1,007,280,438.00
TN20	On 17/09/2020	Spot Bond	8.60000		113.96231		8.60000	113.88411			28,276,800,000.00	3,288,000	267,283,800.00
TN23	On 06/11/2023	Spot Bond	8.91500		115.13917		8.91500	115.05734			101,631,000,000.00	11,400,000	83,100,000.00
TN25	On 19/08/2025	Spot Bond	9.17000		106.75080		9.17000	106.67150			22,008,000,000.00	2,400,000	195,200,000.00
TN27	On 14/11/2027	Spot Bond	9.24500		99.27788		9.24500	99.20475			212,635,000.00	23,000	15,293,500.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.68849			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.63445			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.41795			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.45905			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.46327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.66608			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.08681			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.46991			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48893			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.50031			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.13394		10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.13060		9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.12994		100.00000	10.05177			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.91415			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.22479			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.89957			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	96.20856			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.71304			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	96.11446			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.52658			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.89690			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.60933			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	97.83179			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	97.62932			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.25466			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.16712			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.13795			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.06500			0.00	0	0.00
TWC018	On 31/07/2013	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
TWC019	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.36863			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.33964			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.30953			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.26532			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	100.00000	84.23298		100.00000	100.00000			15,000,000,000,000.00	150,000,000	125,000,000.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.35342			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.31068			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.17151			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.26384			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.01000	113.65711		9.01000	113.57549			25,318,136,040.00	2,810,004	1,454,002.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.82534			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28452			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55906			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.27500	107.02886		9.27500	106.94978			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	101.20621		100.00000	100.39222			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	100.30154		100.00000	99.53588			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	101.35541		100.00000	100.54022			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.52581			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55568			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.89974			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.89571			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.89562			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62304			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64209			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.96685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	131.35000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.56000		117.31136		6.56000	117.24964			13,120,000,000.00	2,000,000	93,762,000.00
WS05	On 01/08/2018	Spot Bond	0.33000		242.30639		0.33000	242.36827			0.00	0	52,245,000.00
WSP1	On 28/05/2015	Spot Bond	6.60000		105.70791		6.60000	105.65197			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.44000		106.76517		7.44000	106.70161			0.00	0	84,100,000.00
WSP3	On 28/05/2019	Spot Bond	7.70000		107.66827		7.70000	107.60197			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.08500		106.38844		8.08500	106.31973			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15000		106.50834		8.15000	106.43901			114,100,000,000.00	14,000,000	22,200,000.00
Z006	On 31/08/2013	Spot Bond	5.34500		99.62070		5.34500	99.57712			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.40500		98.29694		5.40500	98.25404			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.15000		89.11691		6.15000	89.07291			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.39500		96.58344		5.39500	96.54131			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.40500		95.30240		5.40500	95.26097			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.08000		87.62869		6.08000	87.58568			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.38500		93.23638		5.38500	93.19600			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.15000		89.10224		6.15000	89.05825			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.09000		65.13972		7.09000	65.10273			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		11.87523		100.00000	11.80777			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04782		100.00000	0.04755			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.87523		100.00000	11.80777			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		31.81866		100.00000	31.63791			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		32.55209		100.00000	32.36716			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		30.51671		100.00000	30.34335			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		30.51671		100.00000	30.34335			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.93643		100.00000	28.77205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	28.93643	100.00000	28.77205				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	27.38593	100.00000	27.23035				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.38593	100.00000	27.23035				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	25.77127	100.00000	25.62487				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	25.77127	100.00000	25.62487				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.29791	100.00000	24.15988				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.29791	100.00000	24.15988				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.86532	100.00000	22.73542				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.86532	100.00000	22.73542				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.64013	100.00000	21.51719				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.48058	100.00000	20.36424				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.31642	100.00000	15.22941				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.46822	100.00000	14.38602				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.61518	100.00000	13.53783				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.61518	100.00000	13.53783				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.88564	100.00000	12.81243				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.17205	100.00000	12.10290				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.45439	100.00000	11.38932				0.00	0	0.00
Total for j-Bonds :										584,612,678,827,205.00	0,843,763,253	05 850 973 194.00
Grand Total:										584,615,407,626,120.00	0,843,886,650	05 853 047 831.00