



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/08/2013

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 06/08/2013	Any day expiry		9.87230	9.87230		9.96800	9.96800		14.33	49,814,000.00	5,000	5,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	122.84270	0.12284	207.45120	0.20745	122.843	16.28	0.00	0	10,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	30.54270	0.03054	19.45120	0.01945	30.543	16.28	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.91	Call	43.17900	0.04318	106.47450	0.10647	43.179	14.56	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.91	Put	80.87900	0.08088	48.47450	0.04847	80.879	14.56	0.00	0	5,000.00
\$ / R	On 26/08/2013	Any day expiry		9.89820	9.89820		9.99510	9.99510		13.86	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,698.25490	1.69825	1,795.14320	1.79514	1,698.255	21.96	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.05490	0.00005	0.04320	0.00004	0.055	21.96	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,648.26860	1.64827	1,745.15330	1.74515	1,648.269	21.65	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.06860	0.00007	0.05330	0.00005	0.069	21.65	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,598.28570	1.59829	1,695.16580	1.69517	1,598.286	21.34	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.08570	0.00009	0.06580	0.00007	0.086	21.34	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	664.70350	0.66470	759.43540	0.75944	664.704	15.53	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	6.50350	0.00650	4.33540	0.00434	6.504	15.53	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	616.41620	0.61642	710.59350	0.71059	616.416	15.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	8.21620	0.00822	5.49350	0.00549	8.216	15.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	606.80850	0.60681	700.85920	0.70086	606.808	15.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	8.60850	0.00861	5.75920	0.00576	8.609	15.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	597.21910	0.59722	691.13760	0.69114	597.219	15.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	9.01910	0.00902	6.03760	0.00604	9.019	15.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	413.60960	0.41361	500.65130	0.50065	413.610	14.40	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	25.40960	0.02541	15.55130	0.01555	25.410	14.40	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	338.47210	0.33847	421.03470	0.42103	338.472	14.28	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	40.27210	0.04027	25.93470	0.02593	40.272	14.28	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	262.31080	0.26231	338.46790	0.33847	262.311	14.14	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	64.11080	0.06411	43.36790	0.04337	64.111	14.14	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	171.75520	0.17176	236.52640	0.23653	171.755	13.94	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	113.55520	0.11356	81.42640	0.08143	113.555	13.94	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry		9.90120	9.90120		9.99810	9.99810		13.96	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	384.86470	0.38486	469.28730	0.46929	384.865	14.22	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	33.66470	0.03366	21.18730	0.02119	33.665	14.22	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	44.33030	0.04433	64.00880	0.06401	44.330	16.42	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	443.13030	0.44313	365.90880	0.36591	443.130	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future		9.92850	9.92850		10.02540	10.02540		14.00	306,810,507.00	30,902	551,341.00

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	7.30	Call	2,628.50800	2.62851	2,725.40740	2.72541	2,628.508	22.55	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	7.30	Put	0.00800	0.00001	0.00740	0.00001	0.008	22.55	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	1,429.07470	1.42907	1,525.89750	1.52590	1,429.075	16.43	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	0.57470	0.00057	0.49750	0.00050	0.575	16.43	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.70	Call	1,229.66320	1.22966	1,326.34910	1.32635	1,229.663	15.34	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.70	Put	1.16320	0.00116	0.94910	0.00095	1.163	15.34	0.00	0	12,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Call	1,179.89160	1.17989	1,276.51920	1.27652	1,179.892	15.07	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Put	1.39160	0.00139	1.11920	0.00112	1.392	15.07	0.00	0	2,630.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	1,130.16700	1.13017	1,226.72180	1.22672	1,130.167	14.80	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	1.66700	0.00167	1.32180	0.00132	1.667	14.80	0.00	0	100.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,080.49950	1.08050	1,176.96350	1.17696	1,080.499	14.53	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	1.99950	0.00200	1.56350	0.00156	1.999	14.53	0.00	0	2,193.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	932.57790	0.93258	1,028.01160	1.02801	932.578	14.06	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	4.07790	0.00408	2.61160	0.00261	4.078	14.06	0.00	0	6,202.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	739.44440	0.73944	832.79370	0.83279	739.444	13.66	0.00	0	12,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	10.94440	0.01094	7.39370	0.00739	10.944	13.66	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	645.77900	0.64578	737.35430	0.73735	645.779	13.46	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	17.27900	0.01728	11.95430	0.01195	17.279	13.46	0.00	0	75,438.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	600.00760	0.60001	690.44900	0.69045	600.008	13.37	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	21.50760	0.02151	15.04900	0.01505	21.508	13.37	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	555.10320	0.55510	644.21840	0.64422	555.103	13.27	0.00	0	400.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	26.60320	0.02660	18.81840	0.01882	26.603	13.27	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Call	471.41060	0.47141	554.24080	0.55424	471.411	13.41	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	42.91060	0.04291	28.84080	0.02884	42.911	13.41	0.00	0	6.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	431.90590	0.43191	512.10310	0.51210	431.906	13.49	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	53.40590	0.05341	36.70310	0.03670	53.406	13.49	139,258,000.00	14,000	47,100.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	365.25720	0.36526	440.11820	0.44012	365.257	13.62	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	76.75720	0.07676	54.71820	0.05472	76.757	13.62	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	358.22780	0.35823	432.45380	0.43245	358.228	13.63	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	79.72780	0.07973	57.05380	0.05705	79.728	13.63	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	351.27630	0.35128	424.85850	0.42486	351.276	13.65	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	82.77630	0.08278	59.45850	0.05946	82.776	13.65	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	324.26220	0.32426	395.19710	0.39520	324.262	13.70	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	95.76220	0.09576	69.79710	0.06980	95.762	13.70	0.00	0	3,201.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	292.31510	0.29232	359.79700	0.35980	292.315	13.78	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	113.81510	0.11382	84.39700	0.08440	113.815	13.78	0.00	0	1,600.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	262.43540	0.26244	326.33360	0.32633	262.435	13.85	0.00	0	100.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	133.93540	0.13394	100.93360	0.10093	133.935	13.85	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	234.64400	0.23464	294.86950	0.29487	234.644	13.92	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	156.14400	0.15614	119.46950	0.11947	156.144	13.92	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	208.94180	0.20894	265.43920	0.26544	208.942	14.00	0.00	0	2,830.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	180.44180	0.18044	140.03920	0.14004	180.442	14.00	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	167.63030	0.16763	212.71920	0.21272	167.630	14.43	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	239.13030	0.23913	187.31920	0.18732	239.130	14.43	0.00	0	22,194.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	146.50100	0.14650	187.19280	0.18719	146.501	14.69	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	278.00100	0.27800	221.79280	0.22179	278.001	14.69	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	133.80510	0.13381	171.71570	0.17172	133.805	14.86	0.00	0	1.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	305.30510	0.30531	246.31570	0.24632	305.305	14.86	0.00	0	10,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	127.85020	0.12785	164.41820	0.16442	127.850	14.95	0.00	0	2,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	319.35020	0.31935	259.01820	0.25902	319.350	14.95	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	119.38350	0.11938	154.00210	0.15400	119.384	15.08	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	340.88350	0.34088	278.60210	0.27860	340.883	15.08	0.00	0	100.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	106.44910	0.10645	137.98790	0.13799	106.449	15.29	0.00	0	500.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	377.94910	0.37795	312.58790	0.31259	377.949	15.29	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	90.59860	0.09060	118.18640	0.11819	90.599	15.59	0.00	0	15,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	432.09860	0.43210	362.78640	0.36279	432.099	15.59	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	84.53750	0.08454	110.56130	0.11056	84.538	15.72	0.00	0	35,000.00	

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 16/09/2013	Foreign Exchange Future	10.30	Put	456.03750		0.45604		385.16130	0.38516	456.038	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	80.72300		0.08072		105.74510	0.10575	80.723	15.81	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	472.22300		0.47222		400.34510	0.40035	472.223	15.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	67.11450		0.06711		88.45820	0.08846	67.114	16.16	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	538.61450		0.53861		463.05820	0.46306	538.614	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	54.04650		0.05405		70.76470	0.07076	54.046	16.67	99,360,000.00	10,000	5,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	625.54650		0.62555		545.36470	0.54536	625.547	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	43.71910		0.04372		57.35200	0.05735	43.719	17.18	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	715.21910		0.71522		631.95200	0.63195	715.219	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	39.39650		0.03940		51.71130	0.05171	39.397	17.43	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	760.89650		0.76090		676.31130	0.67631	760.896	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	35.54960		0.03555		46.67830	0.04668	35.550	17.69	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	807.04960		0.80705		721.27830	0.72128	807.050	17.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	32.12520		0.03213		42.18770	0.04219	32.125	17.95	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	853.62520		0.85363		766.78770	0.76679	853.625	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	29.07350		0.02907		38.17810	0.03818	29.073	18.20	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	900.57350		0.90057		812.77810	0.81278	900.574	18.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	19.60700		0.01961		25.96950	0.02597	19.607	19.18	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,091.10700		1.09111		1,000.56950	1.00057	1,091.107	19.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	11.17360		0.01117		14.70510	0.01471	11.174	20.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,382.67360		1.38267		1,289.30510	1.28931	1,382.674	20.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	6.72420		0.00672		8.75400	0.00875	6.724	21.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,678.22420		1.67822		1,583.35400	1.58335	1,678.224	21.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	4.27360		0.00427		5.48790	0.00549	4.274	23.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,975.77360		1.97577		1,880.08790	1.88009	1,975.774	23.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	3.22420		0.00322		2.95430	0.00295	3.224	25.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,324.72420		2.32472		2,227.55430	2.22755	2,324.724	25.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	2.74960		0.00275		1.87220	0.00187	2.750	27.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,574.24960		2.57425		2,476.47220	2.47647	2,574.250	27.15	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.93840		9.93840		10.03520	10.03520		14.23	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	678.62030		0.67862		769.25660	0.76926	678.620	13.50	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	20.22030		0.02022		14.05660	0.01406	20.220	13.50	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	669.49040		0.66949		759.88630	0.75989	669.490	13.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	21.09040		0.02109		14.68630	0.01469	21.090	13.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	660.39160		0.66039		750.54020	0.75054	660.392	13.47	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	21.99160		0.02199		15.34020	0.01534	21.992	13.47	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	651.32600		0.65133		741.21920	0.74122	651.326	13.46	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	22.92600		0.02293		16.01920	0.01602	22.926	13.46	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	240.74530		0.24075		297.24210	0.29724	240.745	14.09	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	182.34530		0.18235		142.04210	0.14204	182.345	14.09	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.94260		9.94260		10.03950	10.03950		14.28	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,743.06550		1.74307		1,839.89950	1.83990	1,743.065	17.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.46550		0.00047		0.39950	0.00040	0.465	17.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,693.14250		1.69314		1,789.96030	1.78996	1,693.143	17.45	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.54250		0.00054		0.46030	0.00046	0.543	17.45	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,643.23250		1.64323		1,740.03060	1.74003	1,643.233	17.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.63250		0.00063		0.53060	0.00053	0.633	17.20	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	721.42230		0.72142		812.62420	0.81262	721.422	13.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	18.82230		0.01882		13.12420	0.01312	18.822	13.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	712.22740		0.71223		803.20860	0.80321	712.227	13.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	19.62740		0.01963		13.70860	0.01371	19.627	13.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	703.06170		0.70306		793.81540	0.79382	703.062	13.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	20.46170		0.02046		14.31540	0.01432	20.462	13.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	487.93000		0.48793		568.71240	0.56871	487.930	13.42	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	55.33000		0.05533		39.21240	0.03921	55.330	13.42	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	457.42650		0.45743		536.00720	0.53601	457.427	13.50	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	64.82650		0.06483		46.50720	0.04651	64.826	13.50	0.00	0	500.00

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	9.60	Call	420.82220	0.42082	496.45610	0.49646	420.822	13.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	78.22220	0.07822	56.95610	0.05696	78.222	13.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	352.98180	0.35298	422.16590	0.42217	352.982	13.79	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	110.38180	0.11038	82.66590	0.08267	110.382	13.79	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	81.29710	0.08130	103.02260	0.10302	81.297	16.29	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	578.69710	0.57870	503.52260	0.50352	578.697	16.29	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.97930	9.97930	10.07660	10.07660		14.48	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	643.45340	0.64345	727.73390	0.72773	643.453	13.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	54.15340	0.05415	41.13390	0.04113	54.153	13.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	635.17190	0.63517	719.11730	0.71912	635.172	13.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	55.87190	0.05587	42.51730	0.04252	55.872	13.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	626.93270	0.62693	710.53760	0.71054	626.933	13.36	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	57.63270	0.05763	43.93760	0.04394	57.633	13.36	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	578.42680	0.57843	659.86760	0.65987	578.427	13.34	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	69.12680	0.06913	53.26760	0.05327	69.127	13.34	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	234.75830	0.23476	278.48570	0.27849	234.758	14.75	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	325.45830	0.32546	271.88570	0.27189	325.458	14.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.98360	9.98360	10.08090	10.08090		14.52	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	569.97610	0.56998	650.26760	0.65027	569.976	13.38	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	76.37610	0.07638	59.36760	0.05937	76.376	13.38	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	562.18210	0.56218	642.08410	0.64208	562.182	13.37	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	78.58210	0.07858	61.18410	0.06118	78.582	13.37	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	554.81970	0.55482	633.94460	0.63394	554.820	13.40	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	81.21970	0.08122	63.04460	0.06304	81.220	13.40	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	525.96540	0.52597	601.82500	0.60182	525.965	13.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	92.36540	0.09237	70.92500	0.07093	92.365	13.49	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	231.81920	0.23182	273.37680	0.27338	231.819	14.90	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	348.21920	0.34822	292.47680	0.29248	348.219	14.90	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.98780	9.98780	10.08520	10.08520		14.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,739.71570	1.73972	1,836.74780	1.83675	1,739.716	16.26	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.91570	0.00192	1.54780	0.00155	1.916	16.26	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,690.00510	1.69001	1,786.98100	1.78698	1,690.005	16.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	2.20510	0.00221	1.78100	0.00178	2.205	16.08	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	623.37110	0.62337	705.79380	0.70579	623.371	13.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	65.57110	0.06557	50.59380	0.05059	65.571	13.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	615.31560	0.61532	697.38330	0.69738	615.316	13.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	67.51560	0.06752	52.18330	0.05218	67.516	13.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	607.30580	0.60731	689.01170	0.68901	607.306	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	69.50580	0.06951	53.81170	0.05381	69.506	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	497.20210	0.49720	568.51310	0.56851	497.202	13.55	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	109.40210	0.10940	83.31310	0.08331	109.402	13.55	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	432.56960	0.43257	498.51520	0.49852	432.570	13.78	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	144.76960	0.14477	113.31520	0.11332	144.770	13.78	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.98920	9.98920	10.08660	10.08660		14.49	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	534.27690	0.53428	609.93920	0.60994	534.277	13.44	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	95.07690	0.09508	73.33920	0.07334	95.077	13.44	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	116.63960	0.11664	138.37500	0.13838	116.640	16.76	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	727.43960	0.72744	651.77500	0.65177	727.440	16.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.03070	10.03070	10.12860	10.12860		14.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,735.93540	1.73594	1,832.93740	1.83294	1,735.935	15.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	5.23540	0.00524	4.33740	0.00434	5.235	15.89	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	691.21700	0.69122	772.06300	0.77206	691.217	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	90.51700	0.09052	73.46300	0.07346	90.517	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	683.41830	0.68342	763.94040	0.76394	683.418	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	92.71830	0.09272	75.34040	0.07534	92.718	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	675.65990	0.67566	755.85590	0.75586	675.660	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	94.95990	0.09496	77.25590	0.07726	94.960	13.65	0.00	0	0.00

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	9.55	Call	602.69920		0.60270		677.10320	0.67710	602.699	13.74	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	121.99920		0.12200		98.50320	0.09850	121.999	13.74	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	506.28100		0.50628		571.63600	0.57164	506.281	14.08	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	175.58100		0.17558		143.03600	0.14304	175.581	14.08	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	143.58090		0.14358		165.52600	0.16553	143.581	17.30	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	862.88090		0.86288		786.92600	0.78693	862.881	17.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.05380		10.05380		10.15180	10.15180		15.00	63,781,307.20	6,344	84,924.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,654.73560		2.65474		2,752.61130	2.75261	2,654.736	18.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.93560		0.00094		0.81130	0.00081	0.936	18.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,056.77730		2.05678		2,154.36810	2.15437	2,056.777	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	2.97730		0.00298		2.56810	0.00257	2.977	16.27	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,323.71030		1.32371		1,418.30470	1.41830	1,323.710	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	19.91030		0.01991		16.50470	0.01650	19.910	14.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,182.17000		1.18217		1,275.35510	1.27536	1,182.170	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	28.37000		0.02837		23.55510	0.02356	28.370	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,156.16230		1.15616		1,249.03520	1.24904	1,156.162	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	30.26230		0.03026		25.13520	0.02514	30.262	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,109.83990		1.10984		1,202.10940	1.20211	1,109.840	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	33.93990		0.03394		28.20940	0.02821	33.940	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,089.48950		1.08949		1,181.47370	1.18147	1,089.489	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	35.68950		0.03569		29.67370	0.02967	35.689	13.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,063.91380		1.06391		1,155.51960	1.15552	1,063.914	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	38.01380		0.03801		31.61960	0.03162	38.014	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	913.39530		0.91340		999.42510	0.99943	913.395	13.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	59.59530		0.05960		47.62510	0.04763	59.595	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	750.41160		0.75041		830.96960	0.83097	750.412	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	96.61160		0.09661		79.16960	0.07917	96.612	13.83	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	637.87090		0.63787		713.49890	0.71350	637.871	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	134.07090		0.13407		111.69890	0.11170	134.071	13.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	604.94940		0.60495		676.25550	0.67626	604.949	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	151.14940		0.15115		124.45550	0.12446	151.149	13.93	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	548.88940		0.54889		613.85890	0.61386	548.889	14.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	185.08940		0.18509		152.05890	0.15206	185.089	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	542.91400		0.54291		607.43870	0.60744	542.914	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	189.11400		0.18911		155.63870	0.15564	189.114	14.17	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	485.94050		0.48594		546.00360	0.54600	485.941	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	232.14050		0.23214		194.20360	0.19420	232.140	14.41	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	459.32550		0.45933		517.17480	0.51717	459.326	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	255.52550		0.25553		215.37480	0.21537	255.525	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	386.73090		0.38673		438.09580	0.43810	386.731	14.88	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	332.93090		0.33293		286.29580	0.28630	332.931	14.88	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	345.08740		0.34509		391.33720	0.39134	345.087	15.16	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	391.28740		0.39129		339.53720	0.33954	391.287	15.16	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	285.62300		0.28562		324.21520	0.32422	285.623	15.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	501.82300		0.50182		442.41520	0.44242	501.823	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	276.28470		0.27628		313.77330	0.31377	276.285	15.80	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	522.48470		0.52248		461.97330	0.46197	522.485	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	247.42570		0.24743		281.42420	0.28142	247.426	16.12	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	593.62570		0.59363		529.62420	0.52962	593.626	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	210.07810		0.21008		239.39000	0.23939	210.078	16.60	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	706.27810		0.70628		637.59000	0.63759	706.278	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	199.25770		0.19926		226.94140	0.22694	199.258	16.76	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	745.45770		0.74546		675.14140	0.67514	745.458	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	179.49480		0.17949		204.33140	0.20433	179.495	17.10	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	825.69480		0.82569		752.53140	0.75253	825.695	17.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	161.99550		0.16200		184.43810	0.18444	161.995	17.44	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	908.19550		0.90820		832.63810	0.83264	908.196	17.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	155.57010	0.15557	177.12310	0.17712	155.570	17.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	941.77010	0.94177	865.32310	0.86532	941.770	17.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	132.76800	0.13277	151.12760	0.15113	132.768	18.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,078.96800	1.07897	999.32760	0.99933	1,078.968	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	109.67380	0.10967	124.81860	0.12482	109.674	18.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,255.87380	1.25587	1,173.01860	1.17302	1,255.874	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	95.58450	0.09558	108.65530	0.10866	95.585	19.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,391.78450	1.39178	1,306.85530	1.30686	1,391.785	19.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	83.75440	0.08375	95.07070	0.09507	83.754	19.79	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,529.95440	1.52995	1,443.27070	1.44327	1,529.954	19.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	70.82560	0.07083	80.21470	0.08021	70.826	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,717.02560	1.71703	1,628.41470	1.62841	1,717.026	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	56.09000	0.05609	63.27830	0.06328	56.090	21.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,002.29000	2.00229	1,911.47830	1.91148	2,002.290	21.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	50.74240	0.05074	52.83580	0.05284	50.742	23.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,346.94240	2.34694	2,251.03580	2.25104	2,346.942	23.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	49.56980	0.04957	51.37170	0.05137	49.570	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,495.76980	2.49577	2,399.57170	2.39957	2,495.770	24.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.06820	10.06820	10.16630	10.16630		15.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	659.74150	0.65974	734.79320	0.73479	659.741	13.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	141.54150	0.14154	118.49320	0.11849	141.541	13.87	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	631.56580	0.63157	705.23310	0.70523	631.566	13.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	153.36580	0.15337	128.93310	0.12893	153.366	13.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	624.62550	0.62463	697.94170	0.69794	624.626	13.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	156.42550	0.15643	131.64170	0.13164	156.425	13.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	618.24840	0.61825	690.69240	0.69069	618.248	13.90	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	160.04840	0.16005	134.39240	0.13439	160.048	13.90	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	170.86750	0.17087	193.39510	0.19340	170.868	17.51	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	942.66750	0.94267	867.09510	0.86710	942.668	17.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.12000	10.12000	10.21850	10.21850		15.20	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	431.26350	0.43126	478.82470	0.47882	431.263	15.26	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	431.26350	0.43126	380.32470	0.38032	431.263	15.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	302.91350	0.30291	336.83870	0.33684	302.913	16.41	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	692.91350	0.69291	628.33870	0.62834	692.914	16.41	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	300.23270	0.30023	333.87750	0.33388	300.233	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	700.23270	0.70023	635.37750	0.63538	700.233	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	297.57890	0.29758	330.94550	0.33095	297.579	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	707.57890	0.70758	642.44550	0.64245	707.579	16.47	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.16620	10.16620	10.26470	10.26470		15.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,156.72570	1.15673	1,244.42220	1.24442	1,156.726	14.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	80.52570	0.08053	69.72220	0.06972	80.526	14.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,148.03640	1.14804	1,235.56510	1.23557	1,148.036	14.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	81.83640	0.08184	70.86510	0.07087	81.836	14.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,139.36550	1.13937	1,226.72430	1.22672	1,139.366	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	83.16550	0.08317	72.02430	0.07202	83.165	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.19190	10.19190	10.29030	10.29030		15.61	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,499.87940	2.49988	2,597.30000	2.59730	2,499.879	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	7.97940	0.00798	7.00000	0.00700	7.979	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,010.89840	2.01090	2,106.83900	2.10684	2,010.898	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	18.99840	0.01900	16.53900	0.01654	18.998	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,538.02320	1.53802	1,630.26920	1.63027	1,538.023	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	46.12320	0.04612	39.96920	0.03997	46.123	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,055.29530	1.05530	1,137.24030	1.13724	1,055.295	14.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	113.39530	0.11340	96.94030	0.09694	113.395	14.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	808.05690	0.80806	880.44570	0.88045	808.057	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	206.15690	0.20616	180.14570	0.18015	206.157	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	801.36940	0.80137	873.45000	0.87345	801.369	14.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	209.46940		0.20947		183.15000	0.18315	209.469	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	794.71660		0.79472		866.49040	0.86649	794.717	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	212.81660		0.21282		186.19040	0.18619	212.817	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	736.41960		0.73642		805.36210	0.80536	736.420	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	244.51960		0.24452		215.06210	0.21506	244.520	14.33	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	708.12440		0.70812		772.59920	0.77260	708.124	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	266.22440		0.26622		232.29920	0.23230	266.224	14.46	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	477.55130		0.47755		522.07200	0.52207	477.551	15.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	535.65130		0.53565		481.77200	0.48177	535.651	15.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	442.02440		0.44202		483.33430	0.48333	442.024	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	600.12440		0.60012		543.03430	0.54303	600.124	16.02	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	425.37310		0.42537		465.23410	0.46523	425.373	16.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	633.47310		0.63347		574.93410	0.57493	633.473	16.15	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	394.15460		0.39415		431.24940	0.43125	394.155	16.42	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	702.25460		0.70225		640.94940	0.64095	702.255	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	365.54570		0.36555		400.04590	0.40005	365.546	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	773.64570		0.77365		709.74590	0.70975	773.646	16.69	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	352.15790		0.35216		385.42720	0.38543	352.158	16.83	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	810.25790		0.81026		745.12720	0.74513	810.258	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	304.53170		0.30453		333.00900	0.33301	304.532	17.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	962.63170		0.96263		892.70900	0.89271	962.632	17.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	274.07090		0.27407		299.52730	0.29953	274.071	17.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,082.17090		1.08217		1,009.22730	1.00923	1,082.171	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	255.90570		0.25591		279.53520	0.27954	255.906	18.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,164.00570		1.16401		1,089.23520	1.08924	1,164.006	18.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	247.41060		0.24741		270.17950	0.27018	247.411	18.22	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,205.51060		1.20551		1,129.87950	1.12988	1,205.511	18.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	231.30230		0.23130		252.65050	0.25265	231.302	18.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,289.40230		1.28940		1,212.35050	1.21235	1,289.402	18.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	196.23530		0.19624		214.39620	0.21440	196.235	19.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,504.33530		1.50434		1,424.09620	1.42410	1,504.335	19.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	167.94900		0.16795		183.17590	0.18318	167.949	19.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,726.04900		1.72605		1,642.87590	1.64288	1,726.049	19.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	145.04010		0.14504		157.86900	0.15787	145.040	20.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,953.14010		1.95314		1,867.56900	1.86757	1,953.140	20.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	126.39310		0.12639		137.26260	0.13726	126.393	21.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,184.49310		2.18449		2,096.96260	2.09696	2,184.493	21.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	121.51020		0.12151		126.85450	0.12685	121.510	22.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,429.61020		2.42961		2,336.55450	2.33655	2,429.610	22.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	118.65090		0.11865		123.37090	0.12337	118.651	23.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,626.75090		2.62675		2,533.07090	2.53307	2,626.751	23.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.19500		10.19500		10.29330	10.29330		15.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,192.91650		1.19292		1,279.95550	1.27996	1,192.916	14.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	87.91650		0.08792		76.65550	0.07666	87.916	14.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,184.28370		1.18428		1,271.16330	1.27116	1,184.284	14.25	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	89.28370		0.08928		77.86330	0.07786	89.284	14.25	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,175.67090		1.17567		1,262.38580	1.26239	1,175.671	14.23	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	90.67090		0.09067		79.08580	0.07909	90.671	14.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.30000		10.30000		10.39770	10.39770		15.95	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	745.99110		0.74599		802.12910	0.80213	745.991	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	385.99110		0.38599		344.42910	0.34443	385.991	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	741.12160		0.74112		796.94920	0.79695	741.122	15.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	391.12160		0.39112		349.24920	0.34925	391.122	15.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	736.28890		0.73629		791.80350	0.79180	736.289	15.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	396.28890		0.39629		354.10350	0.35410	396.289	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.32910		10.32910		10.42640	10.42640		15.97	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,926.53270		1.92653		2,018.83890	2.01884	1,926.533	15.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	47.43270		0.04743		42.43890	0.04244	47.433	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,653.39710		1.65340	1,743.21970	1.74322	1,653.397	14.92	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	74.29710		0.07430	66.81970	0.06682	74.297	14.92	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,434.62270		1.43462	1,521.69350	1.52169	1,434.623	14.60	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	105.52270		0.10552	95.29350	0.09529	105.523	14.60	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,266.79420		1.26679	1,351.14580	1.35115	1,266.794	14.33	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	137.69420		0.13769	124.74580	0.12475	137.694	14.33	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	985.21720		0.98522	1,055.94370	1.05594	985.217	14.56	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	246.11720		0.24612	219.54370	0.21954	246.117	14.56	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	978.64920		0.97865	1,049.14360	1.04914	978.649	14.56	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	249.54920		0.24955	222.74360	0.22274	249.549	14.56	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	972.11440		0.97211	1,042.37610	1.04238	972.114	14.57	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	253.01440		0.25301	225.97610	0.22598	253.014	14.57	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	883.77460		0.88377	950.76220	0.95076	883.775	14.69	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	304.67460		0.30467	274.36220	0.27436	304.675	14.69	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	853.66270		0.85366	919.46970	0.91947	853.663	14.73	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	324.56270		0.32456	293.06970	0.29307	324.563	14.73	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	460.87100		0.46087	495.97840	0.49598	460.871	17.14	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	931.77100		0.93177	869.57840	0.86958	931.771	17.14	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	297.13130		0.29713	319.21790	0.31922	297.131	19.04	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,568.03130		1.56803	1,492.81790	1.49282	1,568.031	19.04	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	255.75490		0.25575	274.38860	0.27439	255.755	19.73	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,826.65490		1.82665	1,747.98860	1.74799	1,826.655	19.73	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	222.24780		0.22225	238.04940	0.23805	222.248	20.42	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,093.14780		2.09315	2,011.64940	2.01165	2,093.148	20.42	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	203.05340		0.20305	208.47550	0.20848	203.053	21.42	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,373.95340		2.37395	2,282.07550	2.28208	2,373.953	21.42	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	193.47040		0.19347	197.51010	0.19751	193.470	23.16	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,764.37040		2.76437	2,671.11010	2.67111	2,764.370	23.16	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000	9.60000	0.00	0.00	0	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	0.00	0	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	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040		0.00040	0.00040	0.00000	0.000	0.00	0.00	0	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	0.00	0	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	0.00	0	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	0.00	0	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000	9.97000	0.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.48400		10.48400	10.58060	10.58060		16.49	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,617.03390		2.61703	2,711.01970	2.71102	2,617.034	16.29	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	33.03390		0.03303	30.41970	0.03042	33.034	16.29	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,143.41540		2.14342	2,235.42100	2.23542	2,143.415	15.29	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	59.41540		0.05942	54.82100	0.05482	59.415	15.29	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,702.88320		1.70288	1,788.39120	1.78839	1,702.883	14.95	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	118.88320		0.11888	107.79120	0.10779	118.883	14.95	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	985.84160		0.98584	1,047.80040	1.04780	985.842	15.18	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	401.84160		0.40184	367.20040	0.36720	401.842	15.18	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	802.21880		0.80222	852.34160	0.85234	802.219	16.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	608.21880		0.60822	561.74160	0.56174	608.219	16.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	798.14580		0.79815	848.02010	0.84802	798.146	16.02	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	614.14580		0.61415	567.42010	0.56742	614.146	16.02	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	794.10240		0.79410	843.72450	0.84372	794.102	16.05	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	620.10240		0.62010	573.12450	0.57312	620.102	16.05	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	575.90170		0.57590	613.16220	0.61316	575.902	17.42	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,041.90170		1.04190	982.56220	0.98256	1,041.902	17.42	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	344.84190		0.34484	366.42700	0.36643	344.842	19.78	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,960.84190		1.96084	1,885.82700	1.88583	1,960.842	19.78	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	284.54770		0.28455	301.75880	0.30176	284.548	20.79	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,221.12260		1.22112	1,279.78270	1.27978		1,221.123	15.02	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	759.22260		0.75922	742.08270	0.74208		759.223	15.02	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,216.58400		1.21658	1,275.13050	1.27513		1,216.584	15.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	764.68400		0.76468	747.43050	0.74743		764.684	15.03	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.82120		109.82120	109.82120	109.82120				0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.11209		111.11209	111.38473	111.38473				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	122.09000		0.12209	394.73000	0.39473		122.090		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	112.09000		0.11209	384.73000	0.38473		112.090		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	102.09000		0.10209	374.73000	0.37473		102.090		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			107.28953		107.28953	107.28953	107.28953				0.00	0	0.00
2038	On 07/11/2013	Bond Future			108.77480		108.77480	108.81691	108.81691				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	1,215.20000		1.21520	1,173.09000	1.17309		1,215.200		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	1,225.20000		1.22520	1,183.09000	1.18309		1,225.200		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	1,235.20000		1.23520	1,193.09000	1.19309		1,235.200		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.82740		109.82740	109.82740	109.82740				0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.26941		110.26941	110.58013	110.58013				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	279.41000		0.27941	590.13000	0.59013		279.410		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	269.41000		0.26941	580.13000	0.58013		269.410		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	259.41000		0.25941	570.13000	0.57013		259.410		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			407.63200		407.63200	407.55200	407.55200				0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.98400		412.98400	413.01700	413.01700				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			480.69200		480.69200	480.64100	480.64100				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			487.00200		487.00200	487.08700	487.08700				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			431.38400		431.38400	431.11500	431.11500				0.00	0	763.00
ALBI	On 06/02/2014	Index Future			437.04600		437.04600	436.89700	436.89700				0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.82890		8.82890	8.91430	8.91430			11.74	6,621,675.00	750	7,407.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	361.34390		0.36134	432.04650	0.43205		361.344	11.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	32.44390		0.03244	17.74650	0.01775		32.444	11.48	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	130.95900		0.13096	95.15400	0.09515		130.959	11.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	159.85900		0.15986	209.45400	0.20945		159.859	11.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	119.21190		0.11921	160.97840	0.16098		119.212	11.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	180.31190		0.18031	136.67840	0.13668		180.312	11.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	115.22730		0.11523	156.14150	0.15614		115.227	11.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	186.32730		0.18633	141.84150	0.14184		186.327	11.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	111.34410		0.11134	151.34940	0.15135		111.344	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	192.44410		0.19244	147.04940	0.14705		192.444	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	25.24940		0.02525	36.75390	0.03675		25.249	12.85	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	505.20600		0.50521		422.93080	0.42293	505.206	14.32	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			64.61760		64.61760		-123.19620	-123.19620			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			386.83230		386.83230		427.18810	427.18810			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			456.27350		456.27350		514.65950	514.65950			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			225.45030		225.45030		260.28280	260.28280			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			101.47750		101.47750		120.04700	120.04700			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			0.01260		0.01260		0.42480	0.42480			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			98.89930		98.89930		132.24500	132.24500			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			0.00000		0.00000		21.89490	21.89490			0.00	30,000	0.00
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			79.61450		79.61450		108.77040	108.77040			0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.70410		10.70410		10.73870	10.73870		14.17	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	875.86740		0.87587		910.24440	0.91024	875.867	14.78	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	11.76740		0.01177		11.54440	0.01154	11.767	14.78	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	866.30300		0.86630		900.73210	0.90073	866.303	14.75	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	12.20300		0.01220		12.03210	0.01203	12.203	14.75	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	856.75410		0.85675		891.23820	0.89124	856.754	14.72	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	12.65410		0.01265		12.53820	0.01254	12.654	14.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.84820		10.84820		10.84820	10.88360		14.85	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	414.81240		0.41481		446.15270	0.44615	414.812	14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	356.61240		0.35661		352.55270	0.35255	356.612	14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	410.06740		0.41007		441.30550	0.44131	410.067	14.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	361.86740		0.36187		357.70550	0.35771	361.867	14.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	405.36430		0.40536		436.49920	0.43650	405.364	14.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	367.16430		0.36716		362.89920	0.36290	367.164	14.81	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61570		1.61570		1.63030	1.63030		13.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,273.30000		0.12733		1,414.82120	0.14148	1,273.300	14.08	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	16.30000		0.00163		11.82120	0.00118	16.300	14.08	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,178.48630		0.11785		1,318.04860	0.13180	1,178.486	13.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	21.48630		0.00215		15.04860	0.00150	21.486	13.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,085.97670		0.10860		1,223.43940	0.12234	1,085.977	13.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	28.97670		0.00290		20.43940	0.00204	28.977	13.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62650		1.62650		1.64100	1.64100		14.28	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	478.28180		0.04783		542.16430	0.05422	478.282	14.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	713.28180		0.07133		632.16430	0.06322	713.282	14.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	442.61560		0.04426		502.44300	0.05024	442.616	15.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	777.61560		0.07776		692.44300	0.06924	777.616	15.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	409.38950		0.04094		465.30450	0.04653	409.389	15.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	844.38950		0.08444		755.30450	0.07553	844.389	15.17	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			113.62706		113.62706		113.62706	113.62706			0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.76362		110.76362		110.94313	110.94313			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	109.99	Call	773.62000	0.77362	0.77362	953.13000	0.95313	773.620	0.00		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	763.62000	0.76362	0.76362	943.13000	0.94313	763.620	0.00		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	753.62000	0.75362	0.75362	933.13000	0.93313	753.620	0.00		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	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			9.48000	85.27713	85.27713	9.48000	85.27713				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.62356	82.53499	82.53499	9.64837	82.34943				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		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,229.25000	9.22925	9.22925	9,414.81000	9.41481	9,229.250	0.00		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		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,140.97000	9.14097	9.14097	9,326.53000	9.32653	9,140.970	0.00		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	9,052.82000	9.05282	9.05282	9,238.38000	9.23838	9,052.820	0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.74372	83.61846	83.61846	9.76617	83.45387				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,517.71000	1.51771	1.51771	1,682.30000	1.68230	1,517.710	0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,442.18000	1.44218	1.44218	1,606.77000	1.60677	1,442.180	0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,366.76000	1.36676	1.36676	1,531.35000	1.53135	1,366.760	0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.91600	430.91600	430.91600	430.66300	430.66300				4,309,160.00	1	98.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	150,740.00000	15.07400	15.07400	153,270.00000	15.32700	150,740.000	0.00		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	150,840.00000	15.08400	15.08400	153,370.00000	15.33700	150,840.000	0.00		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	150,940.00000	15.09400	15.09400	153,470.00000	15.34700	150,940.000	0.00		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.57300	436.57300	436.57300	436.43900	436.43900				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	34,170.00000	3.41700	3.41700	35,510.00000	3.55100	34,170.000	0.00		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	34,270.00000	3.42700	3.42700	35,610.00000	3.56100	34,270.000	0.00		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	34,370.00000	3.43700	3.43700	35,710.00000	3.57100	34,370.000	0.00		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.45600	442.45600	442.45600	442.34700	442.34700				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	4,660.00000	0.46600	0.46600	3,570.00000	0.35700	4,660.000	0.00		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	4,560.00000	0.45600	0.45600	3,470.00000	0.34700	4,560.000	0.00		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	4,460.00000	0.44600	0.44600	3,370.00000	0.33700	4,460.000	0.00		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	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	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
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	199.35400	199.35400		199.47000	199.47000			0.00	0	1,078.00
IGOV	On 06/02/2014		Index Future	201.99600	201.99600		202.16900	202.16900			0.00	0	164.00
ILBI	On 07/11/2013		Index Future	540.07600	540.07600		540.07600	540.07600			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	547.45400	547.45400		547.45400	547.45400			0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.14000	94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.18000	94.82000		5.18000	94.82000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.23000	94.77000		5.23000	94.77000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.31000	94.69000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.39000	94.61000		5.39000	94.61000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.48000	94.52000		5.48000	94.52000			0.00	0	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	5.76000	94.24000		5.71000	94.29000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.07000	93.93000		6.03000	93.97000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.40000	93.60000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.75000	93.25000		6.68000	93.32000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.04000	92.96000		6.95000	93.05000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.30000	92.70000		7.20000	92.80000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.76890	7.76890		7.86930	7.86930		9.90	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	223.00650	0.22301	305.35210	0.30535	223.007	10.36	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	44.10650	0.04411	26.05210	0.02605	44.106	10.36	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	215.54040	0.21554	296.97430	0.29697	215.540	10.34	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	46.64040	0.04664	27.67430	0.02767	46.640	10.34	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	208.18720	0.20819	288.67850	0.28868	208.187	10.32	0.00	0	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	49.28720	0.04929	29.37850	0.02938	49.287	10.32	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.82610	7.82610		7.92660	7.92660		11.18	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	107.62940	0.10763	137.50290	0.13750	107.629	12.05	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	421.52940	0.42153	350.90290	0.35090	421.529	12.05	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	105.25990	0.10526	134.58120	0.13458	105.260	12.07	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	429.15990	0.42916	357.98120	0.35798	429.160	12.07	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	102.93970	0.10294	131.71650	0.13172	102.940	12.10	0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	436.83970	0.43684	365.11650	0.36512	436.840	12.10	0.00	0	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.00070	10.00070	0.09997	9.95680	9.95680		14.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	1,808.37230	0.18084	0.09997	1,747.48160	0.17475	1,808.372	14.24	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
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	582.42000		0.58242		513.93000	0.51393	582.420		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			7.48000		98.15285		7.48000	98.15285		10.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.62264		95.92822		7.61995	95.94274		10.71	0.00	0	14,453.00
R208	On 07/11/2013	Bond Future	6.79	Call	562.99000		0.56299		573.39000	0.57339	562.990	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,192.78000		5.19278		5,188.66000	5.18866	5,192.780	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	573.92000		0.57392		584.43000	0.58443	573.920	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,146.48000		5.14648		5,142.47000	5.14247	5,146.480	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	585.00000		0.58500		595.62000	0.59562	585.000	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,100.38000		5.10038		5,096.48000	5.09648	5,100.380	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,794.21000		1.79421		1,811.68000	1.81168	1,794.210	10.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,459.26000		2.45926		2,462.21000	2.46221	2,459.260	10.66	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.72777		97.18752		7.71973	97.22957		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	965.99000		0.96599		982.02000	0.98202	965.990	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,308.36000		6.30836		6,282.34000	6.28234	6,308.360	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	978.30000		0.97830		994.46000	0.99446	978.300	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,264.76000		6.26476		6,238.87000	6.23887	6,264.760	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	991.17000		0.99117		1,007.47000	1.00747	991.170	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,221.76000		6.22176		6,196.01000	6.19601	6,221.760	10.09	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.83339		95.10108		7.82384	95.14941		10.38	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	837.77000		0.83777		851.00000	0.85100	837.770	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,058.34000		9.05834		9,023.24000	9.02324	9,058.340	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	847.04000		0.84704		860.37000	0.86037	847.040	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,011.60000		9.01160		8,976.60000	8.97660	9,011.600	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,964.96000		8.96496		8,930.06000	8.93006	8,964.960	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	856.39000		0.85639		869.82000	0.86982	856.390	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.94468		96.38927		7.93134	96.45453		10.19	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	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	760.13000		0.76013		694.87000	0.69487	760.130	10.19	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	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	710.76000		0.71076		645.50000	0.64550	710.760	10.19	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	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	661.43000		0.66143		596.17000	0.59617	661.430	10.19	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			8.89000		76.61595		8.89000	76.61595		20.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.00562		74.38762		9.03030	74.20172		22.31	0.00	0	18,944.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,245.60000		2.24560		2,189.35000	2.18935	2,245.600	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,008.03000		5.00803		5,137.68000	5.13768	5,008.030	22.17	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,671.42000		2.67142		2,606.47000	2.60647	2,671.420	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,327.35000		4.32735		4,448.30000	4.44830	4,327.350	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,703.51000		2.70351		2,637.93000	2.63793	2,703.510	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,281.36000		4.28136		4,401.68000	4.40168	4,281.360	22.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Put	12,644.78000	12.64478	12,786.92000	12.78692	12,644.780	22.94	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.30451	75.37266	9.32193	75.24164		22.97	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,886.40000	3.88640	3,839.98000	3.83998	3,886.400	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,322.31000	6.32231	6,406.91000	6.40691	6,322.310	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,918.49000	3.91849	3,871.76000	3.87176	3,918.490	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,274.84000	6.27484	6,359.13000	6.35913	6,274.840	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,950.71000	3.95071	3,903.66000	3.90366	3,950.710	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,227.65000	6.22765	6,311.62000	6.31162	6,227.650	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			9.15500	99.54561	9.15500	99.54561			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.28197	96.26457	9.30162	96.07255			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	16,256.59000	16.25659	16,448.61000	16.44861	16,256.590		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	16,127.26000	16.12726	16,319.28000	16.31928	16,127.260		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	15,998.19000	15.99819	16,190.21000	16.19021	15,998.190		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.38074	97.52827	9.39818	97.36108			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	2,868.46000	2.86846	3,035.65000	3.03565	2,868.460		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,767.19000	2.76719	2,934.38000	2.93438	2,767.190		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	2,666.11000	2.66611	2,833.30000	2.83330	2,666.110		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,268.01000	19,268.01000	19,399.01000	19,399.01000			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	323.06220	0.03231	326.16290	0.03262	323.062	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	245.06220	0.02451	248.16290	0.02482	245.062	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	274.36430	0.02744	277.51400	0.02775	274.364	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	296.36430	0.02964	299.51400	0.02995	296.364	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	232.39800	0.02324	235.54990	0.02355	232.398	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	354.39800	0.03544	357.54990	0.03575	354.398	13.73	0.00	0	0.00
Total for Derivatives :											1,258,276,600.70	115,732	1 964 165.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.61019			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.84000	107.10002	6.84000	107.08044			0.00	0	2,000,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.77541			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.24500	107.99897	8.24500	107.97525			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.39038			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.51861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond	8.00000	48.25999		8.00000	48.24970			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.11000	98.37474		9.11000	98.35092			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.19000	104.29642		7.19000	104.27640			16,393,200,000.00	2,280,000	7,001,752.00
AB07	On 07/03/2014	Spot Bond	6.49000	104.95250		6.49000	104.93429			0.00	0	11,071,702.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01893			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.54000	108.12604		8.54000	108.10147			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.74845			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	137.44461		0.62000	137.45522			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.18000	131.48219		2.18000	263.37765			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.34224			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26991			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46840			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88969			0.00	5,000,000	5,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.92972			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.95626			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.45000	110.53880		7.45000	110.51684			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.13279			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.09000	105.96897		7.09000	105.94891			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.71734			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.77142			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54924			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.55350			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.60182			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82644			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.99767			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.19000	105.72899		6.19000	105.71119			3,695,430,000.00	597,000	556,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.33024			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.17806			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000	131.22371		5.07000	131.21819			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.85000	126.09261		2.85000	126.09477			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000	117.20747		2.57000	117.21032			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000	100.43287		4.22000	100.43073			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.75000	103.54063		5.75000	100.39417			0.00	0	2,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.84000	112.47287		10.84000	112.44062			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69096			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90483			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.95444			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.08427			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.87000	110.36338		3.87000	110.36220			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.65775		100.00000	29.58590			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.92000	164.11164		1.92000	164.11852			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	152.63203		2.76000	152.63497			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.95000	166.44490		1.95000	166.45174			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.10500	166.87809		2.10500	166.88426			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.83625	71.32335		7.83625	71.39001			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.83625	71.32335		7.83625	71.39001			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	16.74356		84.61000	16.71546			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	88.68000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87902			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.57000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	45.04113		100.00000	44.95568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.40000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	88.85000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	84.90000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.62000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.55146				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.39138				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.09000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.63000	103.84643	6.63000	103.82793				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.46000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.22000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.19000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	86.78000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69202				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98000	117.86693	6.98000	117.85540				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.40512				0.00	3,000,000	1,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	83.38000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	83.90000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000	93.92470	2.62000	99.78724				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.76000	98.99749	2.76000	144.40745				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.70500	112.16549	2.70500	190.67489				5,410,000,000.00	2,000,000	1,000,000.00
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	83.09000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.41000	90.59073	9.41000	93.01572				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	101.19000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	90.25000			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	104.82495			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	87.93000			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	9.62000	107.42673		9.62000	107.84064			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	9.56500	108.03426		9.56500	108.27016			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.69000	90.45387		8.69000	91.66645			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.88000			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	3.24448		100.00000	3.23808			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.14000	110.40237		8.14000	110.37845			13,439,140,000.00	1,651,000	616,000.00
ABS5		On 01/05/2015	Spot Bond	6.79000	104.62407		6.79000	104.60509			6,348,650,000.00	935,000	20,932,392.00
ABS6		On 01/06/2020	Spot Bond	8.70500	98.92492		8.70500	98.90189			10,324,130,000.00	1,186,000	445,000.00
ABS7		On 11/09/2026	Spot Bond	9.82000	96.11974		9.82000	96.09471			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.44000	108.13138		7.44000	108.10992			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.14182		4.00000	125.14005			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.32000	127.93465		1.32000	127.94209			1,320,000,000.00	1,000,000	1,494,561.00
ABS12		On 07/12/2023	Spot Bond	1.99000	133.55147		1.99000	267.52409			0.00	0	1,000,000.00
ABS13		On 31/01/2017	Spot Bond	0.56000	123.17157		0.56000	125.92870			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	1.90000	123.11983		1.90000	125.59830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		32.18211	100.00000	32.10415				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.50147				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.50147				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.14000		109.61281	11.14000	109.58053				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.95379				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.61909	100.00000	1.61517				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.00702				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.76238				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.85488				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.65054	100.00000	9.62716				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.84721				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.90055				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.06949	11.00000	58.05289				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.65054	100.00000	9.62716				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.47807				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.71058				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	100.94933				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.99638				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.10212				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.94921				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.98108				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.99510				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15194			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15194			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15283			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92372			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15283			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15105			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.84079			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.90579			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.89192			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.79708			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.89192			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.96201			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.99367			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.00641			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.98093			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.82807			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92374			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.16000	105.19912		9.16000	105.31568			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.84729			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.38000	100.90869		7.38000	100.88899			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.11308			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.22521			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.97509			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	100.15522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000		4.83205	100.00000	4.82136				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		6.52473	100.00000	6.51037				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	77.11261				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	150.90197				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	150.96311				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.94917				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.41052				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.41052				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.15522				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.30933				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.91725				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.90960				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.07121				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.24715				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.07034				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.73538				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.92140				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.02130				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.42964				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.79386				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.95301				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	100.93034				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.78466				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.93278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.96815			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.83068			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80896			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.85113			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.93023			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88555			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.83452			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.84857			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		103.86854		10.23000	103.84038			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.86245			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.84091			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.17888			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.19350			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.79481			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.18500		104.00694		9.18500	103.98143			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92633			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		108.14915		1.75000	108.27564			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.84730			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.84967			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90628			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.93792			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87464			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.85818			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.93159			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.89996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96952			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90628			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94423			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.48285			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.93159			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.90393			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.95801			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.97458			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.76811			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.78078			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84075			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85992			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.97850			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.96699			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03899			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91261			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02889			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03268			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03899			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.59766			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.98847			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.98847			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.40897			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.01050			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.84045			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.23494			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.31453			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.51709			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.09215			0.00	5,000,000	5,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.11659			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.90196			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12462			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84407			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.69103	100.00000	6.67482			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.36199			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.51932			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.62416			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.35096			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.38938			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.44052			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.33681			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.77500	99.03698	7.77500	99.01552			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.44339			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.52113			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.40500	104.13564	8.40500	104.11235			5,253,125,000.00	625,000	1,655,752.00
AIR02		On 30/04/2023	Spot Bond	9.26000	118.42829	9.26000	118.39901			0.00	0	3,405,002.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	42.43608	100.00000	42.33328			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.09000	113.22045	7.09000	113.19901			2,765,100,000.00	390,000	7,600,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	40.50454	100.00000	40.40641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.56129	100.00000	14.52907				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.01000		149.76551	3.01000	149.76738				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		103.06300	4.57000	129.93435				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.40960				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.91906				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.95971				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.94997				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.73595				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.65500		108.08371	8.65500	108.05869				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.35692				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.25289				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		88.41243	100.00000	88.20392				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.01702				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.16500		112.87013	7.16500	112.84843				0.00	0	4,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.74556				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.92323				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.61500		103.42399	6.61500	103.40539				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.67460				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.07000		104.82069	7.07000	104.80079				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.59000		108.06017	8.59000	108.03533				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.01731				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89398		105.04945	10.89398	103.41344				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.83123		102.40412	10.83123	101.82646				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.87273		102.26516	10.87273	101.74888				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.97821				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		10.91424	102.00671		10.91424	101.64155			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.91218	100.77832		11.91218	100.70189			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.00253			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.00253			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00260			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.14398	100.81243		11.14398	100.89460			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.05995	103.52685		11.05995	101.69835			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.83123	102.40412		10.83123	101.82646			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.03232	102.31009		11.03232	101.83634			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.23713	94.86593		10.23713	101.23589			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94907			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93585			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93585			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.88309			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.54084	100.98461		10.54084	100.97099			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.36500	100.32402		11.36500	100.34210			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	65.79177		10.22500	97.62587			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.67648			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85672			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.22026		12.22500	100.92665			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.92146			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.04000	62.98056		11.04000	97.81252			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.89270			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.91667			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.91667			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88117			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66638			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.89398	105.20544		13.89398	103.66361			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21047	101.93723		15.21047	101.88817			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11841	101.76831		14.11841	101.57882			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.22683			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.22683			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.22683			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.27428			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.47323		100.00000	9.45526			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.49450		100.00000	20.44485			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.65229		100.00000	18.60711			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.92069		100.00000	13.88697			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.06204		100.00000	12.03282			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	65.68648		100.00000	65.56186			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31633			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.00272			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02701			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP72U	On 06/09/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.89000	105.56138	1.89000	169.92642				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.18000	94.49887	8.18000	137.87087				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18000	95.79773	8.18000	138.18274				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56500	98.76145	8.56500	98.73882				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.95721				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.50849				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	100.10311				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.17333				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.87197				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	63.84496	100.00000	63.69029				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80500	99.93613	7.80500	99.91534				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33437				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.27608				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.28216				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30241				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.32263				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.37897				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.95153	100.00000	8.92984				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.12435				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13091				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13372				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14589			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16084			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.60527		100.00000	5.59169			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.60527		100.00000	5.59169			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92335			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94334			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19000	105.32444		8.19000	105.39476			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00331			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10975			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.00109		100.00000	3.99140			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.00109		100.00000	3.99140			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.31500	103.71643		6.31500	103.69890			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.59824			0.00	10,000,000	10,000,000.00
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	99.58645			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.89837			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	100.00000	66.97248		100.00000	66.84982		81,900,000,000,000.00	0.00	819,000,000	750,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.19406			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.64229		100.00000	7.62378			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.42385			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.19826			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.26754			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.39346			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.91746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.76733			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92383			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.95060		100.00000	10.92408			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.89000	110.52392		6.89000	110.50359			4,905,680,000.00	712,000	790,000.00
CBL08	On 02/11/2016	Spot Bond		9.24000	117.00963		9.24000	116.98092			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.22594			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.94342			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.94000	106.40468		8.94000	106.37940			6,016,620,000.00	673,000	7,257,000.00
CBL12	On 06/09/2018	Spot Bond		10.96500	106.07194		10.96500	106.04118			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.06082			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.21500	101.52845		11.21500	101.49835			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.77750			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.13000	103.02439		9.13000	102.99940			19,173,000,000.00	2,100,000	425,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.97852			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.65500	102.49757		11.65500	102.46550			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.07137			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.39863			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.01500	94.81836		10.01500	94.79319			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.01000	117.34568		10.01000	117.31437			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.86000	113.28059		9.86000	113.25080			0.00	0	228,313.00
CCT03	On 15/03/2025	Spot Bond		9.26000	117.71844		9.26000	117.68949			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.62639			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.49000	105.53345		11.49000	105.50141			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.05935				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.53942				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.61920				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.40031				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	101.49235				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.68583				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.65605				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.85998				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.81528				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.81341				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.47835				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.40985				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	100.90467				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.70000		105.72134	10.70000	105.69075				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.28000		104.03163	8.28000	104.00826				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.99639				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.17902				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.38837				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.38837				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.83761				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000		22.76801	100.00000	22.71285				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		22.58321	100.00000	22.52850				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		58.19430	100.00000	58.05332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000		58.19430	100.00000	58.05332				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		58.19430	100.00000	58.05332				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		58.19430	100.00000	58.05332				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		58.19430	100.00000	58.05332				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		58.19430	100.00000	58.05332				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.94923				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		58.19430	100.00000	58.05332				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		58.61368	100.00000	58.47169				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.42896				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.22947				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.99657	10.11000	100.96950				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.22947				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.54008				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.85230				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.06665				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.25725	2.76000	113.32656				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		110.21104	3.14000	113.34856				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.57746	8.25000	103.55471				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	101.22947				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.22947				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.30651	3.10000	112.93934				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.98065	2.40000	112.63037				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.37433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.29459			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.43999			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.44608			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.04000	103.91607		8.04000	103.89368			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.47542			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46839			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.28697			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.29230			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.09000	104.09252		8.09000	104.06997			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.09000	104.09252		8.09000	104.06997			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
CLN225		On 09/12/2016	Spot Bond	8.14000	102.93179		8.14000	102.90935			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97475			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08435			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.35701			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.35701			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	66.55479		100.17539	66.39331			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32915			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.86110			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98956			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.34408			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.43893			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	104.22677		9.35000	104.20046			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	104.22677		9.35000	104.20046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.28992				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.29380				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	102.28601				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93431				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.23967				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73281				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73281				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73281				0.00	1,550,000	3,105,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73281				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73281				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75285				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78608				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78608				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78608				0.00	10,000,000	10,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78608				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78608				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79164				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.98500	106.38399	8.98500	106.35858				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.14831				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.35894				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81979				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81979				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.11580				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12137				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.12114				0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31221				0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89363				0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88730				0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90464				0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.39529				0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.64715				0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.58065				0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90209				0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.23426				0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14892				0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82910				0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.71276				0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86198				0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00743				0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00743				0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00743				0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00743				0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.89066				0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.31230				0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91387				0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91387				0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90276				0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79347				0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62005			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.04741			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79351			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79351			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78696			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.87804		100.00000	6.86138			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	101.02005			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.22960			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.82816			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.69000	94.79928		10.69000	95.48529			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.21500	94.18049		11.21500	97.13820			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74842			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.05413			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.83254			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25434			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.13008			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.17542		8.80500	102.32119			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91261			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.95941			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.97837			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.05161			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.57132			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.22393			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.22393			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.22393			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.07982			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.77905			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.29806			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25113			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		23.31000	100.00000	29.08442				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		23.31000	100.00000	29.08442				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.32746	7.01000	36.94045				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	140.55186				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	0.00074				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00074	100.00000	0.00074				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.56500		98.76145	8.56500	126.41363				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.18000		31.42275	8.18000	137.87087				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.18000		31.81096	8.18000	138.18274				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.58776				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.45598				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55564				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55564			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.98747			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.91608			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93016			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93159			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25434			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.83791			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.59000	113.52660		8.59000	110.13066			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.59000	103.12074		8.59000	103.09705			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.92500	116.17318		9.92500	116.14243			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.04000	107.53118		8.04000	107.50803			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.51500	110.74151		9.51500	110.71355			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.00500	97.65184		10.00500	97.62580			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.91000	98.34638		10.91000	98.31783			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.91000	91.06039		10.91000	91.03396			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.27553			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32270			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18192			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01902			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.79772			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.20597			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.37500	93.10662		12.37500	91.61535			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.93135		100.00000	9.90033			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.13465			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.86500	98.14119		7.86500	99.18703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.11616				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.18653				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.67557				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.89911				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.94492				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.85308				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.04000		104.66662	7.04000	104.64651				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.84000		122.98976	6.84000	122.96717				0.00	0	3,500,000.00
DV22	On 07/02/2020	Spot Bond	8.12000		106.61580	8.12000	106.59236				66,177,723,920.00	8,149,966	41,427,000.00
DV23	On 27/02/2023	Spot Bond	8.65500		113.06136	8.65500	113.03489				8,233,769,805.00	951,331	90,689,000.00
E170	On 01/08/2020	Spot Bond	7.78000		130.59352	7.78000	130.56644				0.00	0	18,873,100.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.23950				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.62927				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.76625				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.85716				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.56022				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99981	0.00010	130.79810				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		113.62310	2.19000	113.62706				0.00	0	19,256,253.00
EL29	On 19/11/2029	Spot Bond	2.24000		100.59695	2.24000	100.60032				0.00	0	1,000,000.00
EL30	On 29/07/2030	Spot Bond	2.33000		100.81081	2.33000	99.62167				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.41500		106.03923	9.41500	106.01272				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.26500		112.13227	9.26500	112.10468				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.96000		103.14946	9.96000	103.12222				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.54000		91.77628	10.54000	95.56565				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.39980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.98495			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.12547			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	58.79116		100.00000	58.64874			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	61.86326		100.00000	61.71339			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	98.66286		100.00000	98.40390			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	93.51418		100.00000	93.28156			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.07667		3.00000	128.07837			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.00000	104.48382		11.00000	104.45342			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.23543			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26150			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.59281			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.57500	84.71108		9.57500	99.38791			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.73837			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.76102			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.52165			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.73315			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.68724			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78890			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.78020			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.77329			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78786			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.40017			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.46645			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.48000	105.79704		6.48000	105.77861			0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES18		On 20/04/2018	Spot Bond		7.35500	110.15419	7.35500	110.13245			16,614,305,115.00	2,258,913	250,404,913.00
ES23		On 25/01/2023	Spot Bond		8.21500	111.93361	8.21500	111.90913			362,552,595.00	44,133	246,653,135.00
ES26		On 02/04/2026	Spot Bond		8.75500	95.86469	8.75500	95.84224			63,252,117,175.00	7,224,685	42,025,000.00
ES33		On 15/09/2033	Spot Bond		9.50000	85.14535	9.52500	84.93293			11,469,529,844,500.00	1,207,318,931	936,911,387.00
FIFB01		On 24/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.37853			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.36922			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.76178			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.52713			0.00	0	0.00
FIFC06		On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.81747			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond		100.00000	10.36486	100.00000	10.33974			165,000,000,000,000.00	1,650,000,000	1,650,000,000.00
FR003U		On 02/08/2023	Spot Bond		100.00000	10.08655	100.00000	10.06211			41,000,000,000,000.00	410,000,000	410,000,000.00
FR2A3C		On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.56775			0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.62450			0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.80608			0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.90821			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond		7.09000	105.53093	7.09000	105.51095			0.00	0	11,473,300.00
FRB05		On 21/12/2018	Spot Bond		9.05500	98.75339	9.05500	98.72950			0.00	0	7,000,000.00
FRB08		On 10/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.91321			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.91314			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond		0.00000	100.00000	0.00000	100.23879			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond		0.00000	100.00000	0.00000	102.48087			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond		10.85500	106.08069	10.85500	106.05005			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond		0.00000	100.00000	0.00000	99.38508			0.00	0	0.00
FRBI01		On 30/06/2014	Spot Bond		100.00000	83.15619	100.00000	82.98094			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond		2.00000	123.81439	2.00000	124.64999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.02000	133.22215	2.02000	266.86419				0.00	0	125,747,077.00
FRBI28	On 31/03/2028	Spot Bond	2.74000	99.23479	2.74000	144.75364				7,946,000,000.00	2,900,000	2,950,000.00
FRBI33	On 07/12/2033	Spot Bond	2.59500	114.01546	2.59500	193.82199				0.00	0	250,000.00
FRBN04	On 15/09/2015	Spot Bond	7.25000	117.30568	7.25000	117.28299				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	34.26170	100.00000	34.18629				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	34.26170	100.00000	34.18629				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10200	56.55929	8.10200	55.83909				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200	36.09948	9.50200	35.19403				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	34.88275	9.73000	33.94524				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	88.30582	100.00000	88.09558				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.68221				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.19937				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.57959				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98138				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.13488				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.13488				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.62972				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.09659				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11500				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.28663				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94930				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05385				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.21539				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.36098	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.36098	7.47000	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
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.26669			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03899			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27826			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38494			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98469			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.44556			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53392			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02005			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29002		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21036			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45009			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09197			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16757			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37616			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27448			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43756			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52766			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37239			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32848			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18646			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16380			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47012			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45135			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39998			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24306			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.94287		100.09221	11.91391			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91515			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54391			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10962			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25480			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.95345			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.19503			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02827			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	101.04104			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94032			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96320			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29709			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.56475			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92018			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.56475			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90807			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94423			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.47936		13.22500	51.46116			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88351			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.54536			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.54536			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88477			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.35687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.93033				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.57500		87.60577	3.57500	90.63532				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	100.97584				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.97584				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.62401				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.74842				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.14985				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.57044				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.40982				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.11432				0.00	0	200,000,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.32436				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.03203				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.02573				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.26318				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.29807				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.86641				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.16489				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.24000		119.51464	3.24000	113.54138				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.04609				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.05756				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.22000		109.51865	3.22000	113.71138				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.90000		99.00104	0.90000	118.83080				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.24000		106.55795	3.24000	113.54138				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.88000		104.85931	1.88000	120.49800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	1.95000	107.06410		1.95000	123.83753			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18683			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	22.72560		100.00000	22.67055			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.63569			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.42212			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.62912		4.73000	111.62537			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44867			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89819			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03848			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38803			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22690			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17856			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97117			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.31586			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	100.96994			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.47413			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.36803			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.21549			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.81295		100.00000	8.79161			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	99.92911		10.30000	99.92911			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	101.01267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		139.81429		4.02000	139.81231			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.21298			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.97081			0.00	0	15,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42749			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.95431			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.67895			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.16651			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.71256			0.00	0	5,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.53000		127.77070		2.53000	255.94059			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.03000		133.11259		2.03000	266.64465			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.75000		125.50253		2.75000	251.39568			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.37000		102.95605		2.37000	121.21117			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.15407			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.90000		121.75272		1.90000	121.75792			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36034			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55565			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	100.01778			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.80103			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.80000		92.23891		2.80000	92.24062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS68	On 09/11/2024	Spot Bond	100.00000		0.75573	100.00000	0.75390				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.49416	104.97509	14.45749				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000	0.00000	99.88961				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.78729	101.07593	18.74134				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.48632	100.44759	10.46082				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.86282				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.12179	100.76967	17.08003				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	99.96175				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.88585				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.18842				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.42500		101.98788	2.42500	101.99076				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.89684				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.81816				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.50654				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29000		97.12463	2.29000	103.18781				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000	0.00000	98.11501				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		96.82873	2.32000	102.87335				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.48506				0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.84247				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.23000		130.91690	2.23000	332.33334				0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.76073				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.64473				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.90500		106.31330	5.90500	106.29649				0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.29000		107.15704	6.29000	107.13901				31,450,000,000.00	5,000,000	8,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.18000		105.38745		7.18000	105.38116			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.73500		105.98357		7.73500	106.26155			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.87500		113.39769		7.87500	113.37376			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.48000		104.52081		8.48000	104.49723			16,909,120,000.00	1,994,000	290,000.00
FRX23	On 28/02/2023	Spot Bond	9.49500		92.32231		9.49500	92.52524			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.64000		109.23246		9.64000	109.20436			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.43000		96.95624		10.43000	96.92901			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55500		79.21308		10.55500	79.19082			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	100.60424			0.00	9,000,000	9,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51564			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.94000		104.71091		8.94000	104.68590			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			3,800,000.00	38	38.00
GPT25	On 15/08/2013	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.10279			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.40494			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.40555			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.79111			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.98555			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.03829			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.96544			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.74687			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.44246			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.57380			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.20632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.21111			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.22038			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	3.27531		100.00000	3.26806			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.23186			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.24778			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	101.04690			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.80693			0.00	0	100,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.40296			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.14287			0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.84630			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.01920			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.63817			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.84762			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.34274			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98713			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.06775			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.19055			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	100.00000	80.75221		100.00000	80.57395			28,000,000,000,000.00	280,000,000	198,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.74894			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.74894			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.24842			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.33944			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.62728		102.20476		7.62728	101.98311			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.03633			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35644			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.98039		102.21184		7.98039	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.40796			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.37828			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.43114		102.22614		8.43114	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.72403			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.40495			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.46344			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.35233			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38648			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45946			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47716			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.93000		109.79700		7.93000	109.77379			20,729,020,000.00	2,614,000	30,779,000.00
HWAY23	On 07/12/2023	Spot Bond	1.80000		135.66008		1.80000	271.74937			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.78000		138.94102		1.78000	272.19878			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.51000		97.82733		9.51000	97.80263			6,723,570,000.00	707,000	13,306,000.00
HWAY35	On 31/07/2035	Spot Bond	9.50500		97.83769		9.50500	97.81300			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		109.59102		1.68000	109.82120			47,827,390,300.00	28,133,759	655,869,659.00
I2038	On 31/01/2038	Spot Bond	2.20000		107.28581		2.20000	107.28953			9,215,870,400.00	4,189,032	473,006,351.00
I2046	On 31/03/2046	Spot Bond	2.40000		102.74803		2.40000	103.27313			0.00	0	1,000,000.00
I2050	On 31/12/2050	Spot Bond	2.41000		108.75983		2.40000	109.02781			3,639,672,059,290.00	1,510,237,369	670,025,056.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	90.65000			0.00	100,000	50,000.00
IBL11		On 12/03/2015	Spot Bond	7.14000	108.91556	7.14000	108.89481			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.37374			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22641			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96757			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32285			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.90500	104.51211	6.90500	104.49283			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.64000	108.07640	7.64000	108.05438			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.29000	110.31970	8.29000	110.29536			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.83500	103.57927	6.83500	103.56025			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.26188			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33588			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.87000	110.55432	3.87000	110.55301			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.46000	106.04059	7.46000	106.01913			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.01584			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.01689			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.72000	106.15576	0.72000	125.25539			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.97000	106.11675	1.97000	124.93364			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60822			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.55554			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.96000	106.10315	7.96000	106.08053			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.02999			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.75040			0.00	0	7,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.85334			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.48500	98.95344	8.48500	98.93098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	9.02000	91.94149		9.02000	91.91945			7,288,160,000.00	808,000	300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06355			0.00	0	531,000.00
IBL49	On 02/04/2018	Spot Bond	8.04000	85.95139		8.04000	99.81602			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.10000	104.72731		9.10000	104.67775			1,092,000,000,000.00	120,000,000	120,000,000.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.10175			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.10503			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.40000	103.39257		7.40000	99.72105			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.26500	103.62343		8.26500	99.50684			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00215		100.00000	0.00215			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.49533		5.00000	101.48163			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.49533		5.00000	101.48163			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.09398		5.00000	100.08055			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.49533		5.00000	101.48163			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.58371		4.00000	101.57277			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.77459			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.69843			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85428			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.97739		9.20000	111.94987			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.73028			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.73028			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.69700			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.31361		100.00000	8.29347			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.23584			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.52710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond		9.14000	103.13903		9.14000	103.11398			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.11426			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.29274			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.46984			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.95512			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.73226		100.00000	4.71645			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.40263		5.35000	99.31581			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.92813			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	99.08274		5.45000	98.99486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND342		On 15/10/2013	Spot Bond		100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond		100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond		100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond		100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond		100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond		100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond		100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.10605			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.83238			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.89398	103.90934	10.89398	102.73010			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.89398	101.37976	10.89398	101.22232			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.91753			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.50228			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.89805			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	102.22654	6.50000	102.20867			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.00743			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.68424			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.04033			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond		100.00000	24.91261	100.00000	24.85225			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond		100.00000	15.94407	100.00000	15.90544			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.18871			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.18871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.90831			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01509			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.22697			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.02699			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07450			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.89140			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.89791			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.93674			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.71360			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.69898			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39126			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41785			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.02699			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83233			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.69095			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.54697			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.36644			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		100.00000	63.45872		100.00000	60.90359			0.00	0	300,000,000.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.11111			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.11111			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.40182			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	67.30127		100.00000	67.13824			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88309			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18903			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP261U	On 27/08/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000				47,600,000,000,000.00	476,000,000	343,000,000.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.31785				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.40036				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40924				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.41520				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.15000	104.80145	8.15000	104.77858				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.54000	104.75500	6.54000	104.73669				2,256,300,000.00	345,000	57,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.25836				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.54000	107.73749	8.54000	107.71300				15,807,540,000.00	1,851,000	5,406,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.58626				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.63273				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93542				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32000	105.09429	8.32000	105.07089				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.25384				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.31738				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.06000	97.75166	3.06000	115.08187				0.00	0	4,215,007.00
IV019	On 31/03/2028	Spot Bond	3.92000	93.77830	3.92000	125.89759				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.08251				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.73591				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.54934				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.50722				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.15486				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.83749				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.31078			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		88.91226		3.68000	89.68819			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		88.83814		3.68000	95.15934			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.24004			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.19935			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.86132			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.55500		111.42470		11.55500	111.39069			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.14695			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.92000		92.78308		3.92000	125.89759			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.25000		99.98562		5.25000	99.89942			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.25000		99.88506		5.25000	99.79903			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.25000		99.78471		5.25000	99.69885			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000		99.67857		5.35000	99.59127			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.35000		99.57673		5.35000	99.48960			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.35000		99.47510		5.35000	99.38815			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.35000		99.37367		5.35000	99.28690			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000		99.15609		5.45000	99.06808			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000		99.05343		5.45000	98.96561			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.45000		98.95098		5.45000	98.86334			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.45000		98.84875		5.45000	98.76129			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.45000		98.74673		5.45000	98.65945			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		79.86871		100.00000	79.69432			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		78.66379		100.00000	78.49462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond	100.00000		77.49469	100.00000	77.33051				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		76.35983	100.00000	76.20042				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		75.25773	100.00000	75.10288				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		74.18699	100.00000	74.03651				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		73.14629	100.00000	73.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	99.88801				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.15051				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.15209				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.14221				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.57359				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.87661				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.13138				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.12602				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.91194				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.13084				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.30391				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.48859				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.20953				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.46372				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.46710				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.47386				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.44342				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.33702				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.15047				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	100.00000		69.88396	100.00000	69.59872				30,000,000,000,000.00	300,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVF406	On 07/02/2014	Spot Bond	100.00000		69.67788	100.00000	69.43510				30,000,000,000,000.00	300,000,000	300,000,000.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		98.13333	100.00000	97.87234				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		81.59645	100.00000	81.41593				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		61.78838	100.00000	61.63870				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		63.34723	100.00000	63.14946				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		58.64732	100.00000	58.53605				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.13727				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		10.40414	100.00000	10.37893				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		38.48953	100.00000	38.39629				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.41481				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.37893	100.00000	10.35379				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.43730				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		49.79198	100.00000	49.63652				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.38887				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.04477				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.56000		143.79971	8.56000	143.76696				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.46427				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.29057				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.64000		96.64176	8.64000	96.61917				14,385,600,000.00	1,665,000	1,528,000.00
LGL03	On 03/04/2018	Spot Bond	8.69000		67.29794	8.69000	98.63843				0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.63318	8.00000	101.61152				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.50021				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.39000		100.18858	11.39000	100.15826				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.64647				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.41218			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.91461			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.50172			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.05720			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.95382			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.42083			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.50861			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50072			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36494			0.00	3,300,000	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.16265			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.88982			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.93324			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60495			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85329			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16011			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	83.20378		100.00000	83.01929			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	64.86449		100.00000	66.36869			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	58.14306		100.00000	58.00221			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	37.80931		100.00000	37.71772			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	30.90859		100.00000	30.83371			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.60384		100.00000	9.58057			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	23.44687		100.00000	23.39007			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		8.40500	105.57161		8.40500	105.54786			3,454,455,000.00	411,000	2,064,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.06781			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.90639			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98708			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.12385			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.14034			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.22273			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.58652			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.61546			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.77500	105.13826		7.77500	105.11635			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.47500	104.51589		8.47500	104.49231			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.34000	104.72542		9.34000	104.69945			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.83000	105.72096		5.83000	105.70437			0.00	0	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79607			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.82801			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.37000	105.39293		9.37000	105.39007			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.29000	105.65975		7.29000	105.63919			0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24766			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.70000	101.88136		8.70000	101.85765			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19280			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.40000	101.82869		8.40000	101.80579			7,971,600,000.00	949,000	2,607,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.31000	104.14242		6.31000	104.12483			10,487,220,000.00	1,662,000	1,472,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	69.65649		100.00000	69.52381			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.34000	104.20394		7.34000	104.18352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN03U	On 28/10/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.34500	106.55659	8.34500	106.53291				7,652,365,000.00	917,000	1,066,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.60000	102.60910	5.60000	102.59355				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.77847	100.00000	5.76447				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.19017	100.00000	0.18971				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.04832	100.00000	6.03366				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.12191	100.00000	6.10708				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.62193	100.89771	5.60820				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.69845	100.61875	5.68456				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	99.87789				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.87657				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.87330				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.87123				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.86882				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.86663				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.86539				0.00	1,500,000	500,000.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.85265				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.83759				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.19017	100.00000	0.18971				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.19017	100.00000	0.18971				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.85500	98.06058	8.85500	98.03749				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.09000	103.35362	7.09000	99.74750				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.60326				0.00	8,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53645			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46033			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	103.07646			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.67487			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.25661			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20010			0.00	130,000	130,000.00
NBK2A		On 15/09/2015	Spot Bond	6.94000	111.10343		6.94000	111.08283			8,321,060,000.00	1,199,000	2,056,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37599			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.65500	117.39327		8.65500	117.36624			14,116,305,000.00	1,631,000	968,000.00
NBK4		On 28/10/2024	Spot Bond	10.73500	31.83589		10.73500	31.82700			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.39000	106.48353		7.39000	106.46242			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34428			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.36356			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.69500	104.11687		6.69500	104.09824			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.07496			0.00	7,000,000	21,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.59000	107.61390		7.59000	107.59211			0.00	0	400,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.76016			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	101.39068			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80052			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57383			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.43748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22558			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.36686			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15566			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	100.22757			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.24856			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.15365			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45389			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.41435			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.16399			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.28748			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.06513			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58342			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.83444			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.86948			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.81841			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.53828			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78710			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77705			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.77642			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.09000	108.74679		8.09000	108.72335			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.25891			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.09000	104.28015		5.09000	104.26570			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.09000	105.79595		6.09000	101.32989			6,327,510,000.00	1,039,000	338,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond		11.79000	115.73642	11.79000	115.70039			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond		0.00000	100.00000	0.00000	112.11802			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond		0.00000	100.00000	0.00000	98.83669			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.48930			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond		2.04000	159.20692	2.04000	159.21308			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond		8.42000	105.17393	8.42000	105.15036			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.88559			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.85098			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.85098			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond		9.05000	108.96033	9.05000	109.14861			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.33295			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.67541			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.26245			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond		0.00000	100.00000	0.00000	101.24991			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	101.30187			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond		9.25000	108.96136	9.25000	110.49639			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.35382			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.30191			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	101.33301			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond		9.45000	108.96274	9.45000	109.14459			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.43688			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.37459			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	101.35377			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.74788			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.62136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.39529				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500		136.00701	3.94500	136.00525				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.59000		106.27708	6.59000	106.25836				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.14500		119.67275	8.14500	119.64665				0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.59500		126.23266	8.59500	126.20380				0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.93500		167.25903	1.93500	167.26596				0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.24000		126.65127	9.24000	126.62002				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.35235				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.34314				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	102.14366				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.10829				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.87977				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.80229				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.49313				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.92949				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.21115	100.00000	18.16703				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		19.52363	100.00000	19.47633				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		19.56907	100.00000	19.52166				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		19.59633	100.00000	19.54886				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		20.25068	100.00000	20.20162				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		20.97773	100.00000	20.92692				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		25.52182	100.00000	25.45999				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.37000		107.67373	6.37000	107.65528				15,702,050,000.00	2,465,000	1,559,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		8.73702	100.00000	8.71586				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.11000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		29.99195	100.00000	29.91929				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.08120	100.00000	10.05678				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.22666				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.87451				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.53795				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		101.90145	100.00000	101.63329				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.28142				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.09110				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.69065				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.38734				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.80654				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.79198				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.93791				0.00	3,798,000	1,266,000.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.88323				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.83965				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.80919				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.86859				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.93387				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.87934				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.84097				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.98981				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.92563				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.87802				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.13997				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.14427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14620			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.15050			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16895			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.17323			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.47676			0.00	1,500,000	500,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.12053			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.14000		113.05750		6.14000	113.04452			0.00	0	1,666,666.00
R009P	On 15/09/2014	Spot Bond	5.71000		93.96323		5.71000	93.94885			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.98000		37.98171		7.98000	37.97359			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		119.64746		6.14000	119.61716		41,973,102,925,815.00	6,841,581,569	17,001,591,676.00	
R158	On 15/09/2015	Spot Bond	6.14000		119.63682		6.14000	119.62782			0.00	0	1,666,667.00
R158P	On 15/09/2015	Spot Bond	6.04000		88.22162		6.04000	88.20735			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.14000		125.83003		6.14000	125.82509			0.00	0	1,666,666.00
R159P	On 15/09/2016	Spot Bond	5.97000		83.30070		5.97000	83.28738			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.15000		120.25417		8.16000	120.13692		105,894,344,090,100.00	12,993,171,054	13,899,608,087.00	
R187P	On 21/12/2026	Spot Bond	7.90000		35.48622		7.90000	35.47871			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.82000		33.20589		7.82000	33.19893			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.53000		277.87798		1.53000	277.89255		3,531,004,380.00	2,307,846	222,539,029.00	
R201	On 21/12/2014	Spot Bond	5.36500		105.53184		5.34000	105.55034		7,801,055,774,250.00	1,454,064,450	1,871,075,450.00	
R202	On 07/12/2033	Spot Bond	2.10500		208.16227		2.10500	208.16993		190,718,296,180.00	90,602,516	1,433,377,655.00	
R2023	On 28/02/2023	Spot Bond	7.79500		103.06163		7.80500	102.97380		19,641,630,262,175.00	2,519,772,965	5,912,514,304.00	
R203	On 15/09/2017	Spot Bond	6.82000		108.28604		6.84000	108.19351		19,321,144,799,880.00	2,833,012,434	6,165,954,426.00	
R2037	On 31/01/2037	Spot Bond	9.12000		94.19743		9.12000	94.17461		2,241,696,000,000.00	245,800,000	836,000,000.00	
R204	On 21/12/2018	Spot Bond	7.04500		105.22438		7.05500	105.15924		12,196,627,795,245.00	1,731,245,961	7,311,814,954.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	9.20000	99.12020		9.20000	99.09596			13,063,955,738,800.00	1,419,995,189	3,336,619,000.00
R205	On 31/03/2014	Spot Bond	100.00000	59.11320		100.00000	58.97000			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.40500	101.33407		5.41500	101.31502			16,215,000,000.00	3,000,000	2,083,000,000.00
R207	On 15/01/2020	Spot Bond	7.37000	99.83957		7.37000	99.81994			30,503,334,825,370.00	4,138,851,401	5,392,037,980.00
R208	On 31/03/2021	Spot Bond	7.51500	97.97694		7.51500	97.95719			33,079,973,315,850.00	4,401,859,390	8,269,400,977.00
R209	On 31/03/2036	Spot Bond	8.91000	76.48031		8.93500	76.27048			44,503,876,992,960.00	4,994,823,456	7,434,414,814.00
R210	On 31/03/2028	Spot Bond	2.02000	157.97710		2.02000	157.98330			1,230,452,736,360.00	609,135,018	447,448,804.00
R211	On 31/01/2017	Spot Bond	0.02000	128.22063		0.02000	128.23262			62,929,500.00	3,146,475	159,914,995.00
R212	On 31/01/2022	Spot Bond	1.40000	130.45665		1.40000	130.46398			30,626,279,600.00	21,875,914	1,093,958,232.00
R213	On 28/02/2031	Spot Bond	8.72000	87.71474		8.74000	87.53677			19,864,041,695,760.00	2,277,986,433	4,376,455,713.00
R214	On 28/02/2041	Spot Bond	9.13000	76.47040		9.13000	76.45185			34,734,825,644,090.00	3,804,471,593	7,116,909,714.00
R224C	On 15/09/2013	Spot Bond	5.10000	99.45802		5.10000	99.44420			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.20000	96.93707		5.20000	96.92355			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.31000	94.36864		5.31000	94.35520			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.20000	90.65959		6.20000	90.64455			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.04000	88.22162		6.04000	88.20735			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.96000	85.80893		5.96000	85.79524			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.97000	83.30070		5.97000	83.28738			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.37500	98.03658		5.37500	98.02243			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.39500	95.46610		5.39500	95.45222			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.34500	93.02065		5.34500	93.00724			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.11000	89.34706		6.11000	89.33237			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.98000	86.95827		5.98000	86.94427			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.96000	84.48080		5.96000	84.46724			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.02000	81.87515		6.02000	81.86188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond		6.81500	77.14737		6.81500	77.13324			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.86500	74.44768		6.86500	74.43395			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.06000	71.31934		7.06000	71.30582			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.04000	68.95913		7.04000	68.94610			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.02000	66.68992		7.02000	66.67735			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.01000	64.46815		7.01000	64.45602			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.33000	60.97681		7.33000	60.96482			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.31000	58.90474		7.31000	58.89318			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.43500	56.29096		7.43500	56.27973			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.40500	54.40494		7.40500	54.39413			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.37500	52.59734		7.37500	52.58693			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.34500	50.86453		7.34500	50.85451			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.30500	49.24994		7.30500	49.24029			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.26500	47.70505		7.26500	47.69575			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.10000	42.17960		8.10000	42.17045			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.06000	40.71544		8.06000	40.70665			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.02000	39.31725		8.02000	39.30880			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.98000	37.98171		7.98000	37.97359			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.94000	36.70569		7.94000	36.69788			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.90000	35.48622		7.90000	35.47871			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.86000	34.32050		7.86000	34.31327			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.82000	33.20589		7.82000	33.19893			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32907			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53646			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.52656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.60204			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.45539			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.54617		100.00000	10.52062			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.63996		100.00000	3.63115			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09333			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00663			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.95144			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.08506			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.90822			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70548			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.03446			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77190			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	95.10791		100.00000	94.86774			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68031			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.89160			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35345			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41052			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.53244			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.53941			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.01748			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.21544			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39664			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.15564			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	102.92749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03632			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.18428			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16474			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16474			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.52035			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11756			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55212			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.11316			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.24804			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.50228			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30842			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.45913		12.35000	102.42522			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.23928			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.81322			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.50251		100.00000	11.47464			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	101.15380			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83734			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43942			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	61.26597		100.00000	61.11755			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.58447			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.22557		5.25000	100.21145			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.08841		100.00000	1.08580			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.92685		100.00000	5.91250			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.65160		100.00000	13.61853			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.81636		100.00000	11.78773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.23214			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.28875			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.81500	109.27787		8.81500	109.25211			4,345,795,000.00	493,000	2,615,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.81682			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.44000	111.90292		7.44000	111.88070			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.48948			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.89000	104.45548		8.89000	104.43065			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.27807			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.97666			0.00	0	5,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.12056			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.27057			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.26557			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.44000	105.56104		7.44000	105.54008			4,627,680,000.00	622,000	11,738,000.00
SBK9	On 10/04/2018	Spot Bond	8.65500	101.74726		8.65500	101.72372			3,583,170,000.00	414,000	4,728,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000	133.10133		1.62000	133.10798			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	100.96500		5.51780	165.06601			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.60000	116.58360		7.60000	116.55997			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.46000	116.87170		7.46000	116.84844			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39000	117.01611		7.39000	116.99305			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.24000	103.27097		8.24000	103.24830			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53500	116.71724		7.53500	116.69378			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.50000	116.78928		7.50000	116.76592			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87659			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80716			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.98765			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.65071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000		81.39801	100.00000	81.21951				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.89000		106.81950	7.89000	106.79704				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.98397				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.75012				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.78915				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.91597	100.00000	1.91173				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.81841				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.16500		106.83800	9.16500	106.81185				0.00	0	1,405,002.00
SBS20	On 15/05/2026	Spot Bond	9.81000		103.99068	9.81000	103.96361				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	99.82656				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.77235				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.65538				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	101.36840				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.54500		103.24702	8.54500	103.22354				35,871,910,000.00	4,198,000	2,227,000.00
SBS3	On 25/05/2026	Spot Bond	8.86000		96.63435	8.86000	96.61158				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.21500		98.40873	9.21500	98.38463				10,431,380,000.00	1,132,000	518,000.00
SBS9	On 07/07/2016	Spot Bond	7.32000		111.53982	7.32000	111.51803				17,443,560,000.00	2,383,000	1,101,000.00
SBSI11	On 07/12/2023	Spot Bond	2.06000		132.78457	2.06000	265.98736				0.00	0	1,800,000.00
SBSI12	On 31/01/2017	Spot Bond	0.72000		106.15576	0.72000	125.25539				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	107.09000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		6.25170		100.00000	6.23656			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.93586		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		109.54531		1.29000	122.89073			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.22654		6.50000	102.20867			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.97418			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.73723			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.20659			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.94000		100.30305		8.94000	100.27909			8,367,840,000.00	936,000	547,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.83210			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.50453			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.84327			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.76032			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.12921			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.00500		104.65520		5.00500	99.87674			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.44000		110.46082		7.44000	105.62728			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.29000		103.09980		8.29000	103.07703			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.48996			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.38190			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.53950			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.39249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.14000		104.80643		8.14000	104.78359			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.65911			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.37216			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.38761			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.19500		96.88732		9.19500	96.86353			23,667,930,000.00	2,574,000	29,573,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25174			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.82498			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.23568			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.12300		89.50043		9.12300	89.50349			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.18500		89.19273		9.18500	89.19561			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.58500		103.90573		6.58500	103.89395			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.63000		93.73633		8.63000	93.73811			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.94950			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.02000		104.02841		8.02000	104.11007			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.04000		117.74189		7.04000	117.73019			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000		101.34014		2.43000	101.72950			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.00500		100.65700		8.00500	101.03378			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.28395			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.34959			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.79828			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.79857			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.69712			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.66807			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.50803			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.38657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.20026			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.89190			0.00	0	0.00
SY1010		On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78314			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.77448			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.77497			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
SYN994		On 05/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN995		On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.89918			0.00	0	0.00
SYN996		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.88483			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.85596			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.87015			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.81213			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.70000	115.80844		6.70000	115.78759			0.00	0	2,455,000.00
SZ25		On 30/09/2025	Spot Bond	8.72000	105.22455		8.72000	105.20001			2,720,640,000.00	312,000	156,000.00
T018		On 15/07/2014	Spot Bond	100.00000	53.03781		100.00000	52.92106			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	37.82469		100.00000	37.73306			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	16.89078		100.00000	16.84986			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.62500	103.90180		6.62500	103.88341			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31762			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.06123			0.00	0	0.00
TFS113		On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.75972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.39064			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.13579			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.39000	103.67219		7.39000	103.65175			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.98236			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29833			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.87917			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.33732			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.34746			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.41830		7.83000	100.39734			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33174			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34441			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36879			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.33174			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.34441			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	75.76230		7.16000	100.34508			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.36923			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36721			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.41570			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40914			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.60585			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58347			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			2,000,000,000,000.00	20,000,000	400,000,000.00
TH11A2		On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			100,000,000,000.00	1,000,000	500,000,000.00
TH11A3		On 18/07/2018	Spot Bond	8.00000	104.15995		8.00000	104.11252			0.00	0	45,000,000.00
TH11B1		On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	59,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	48,000,000.00
TH11D1	On 18/07/2041	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	18,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.35102				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.05933	101.06155	6.04451				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.32971				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	104.54271				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.37530				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.39552				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.60783				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.33613				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.34332				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.34845				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.34332				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.34845				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.35102				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.34024				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.34845				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.37666				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.37666				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.37666				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.41763				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.42786				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.41507				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.61888				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.63156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62649			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.69050			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.09000		109.24942		8.09000	109.22576			9,764,630,000.00	1,207,000	949,000.00
TL20	On 22/02/2020	Spot Bond	7.54500		94.91811		7.54500	94.87444			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.78000		107.36872		7.78000	107.34646			23,876,820,000.00	3,069,000	1,001,013,438.00
TN20	On 17/09/2020	Spot Bond	8.50500		114.54533		8.50500	114.51940			17,633,858,760.00	2,073,352	259,907,352.00
TN23	On 06/11/2023	Spot Bond	8.83000		115.80667		8.83000	115.77948			241,518,160.00	27,352	82,911,352.00
TN25	On 19/08/2025	Spot Bond	9.16000		106.87689		9.16000	106.85045			73,280,000,000.00	8,000,000	198,200,000.00
TN27	On 14/11/2027	Spot Bond	9.23500		99.40357		9.23500	99.37919			35,065,295,000.00	3,797,000	14,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.75567			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.09594			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.84602			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.84148			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.84091			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.81805			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.77103			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53851			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.56025			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.57326			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.18757		10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.18290		9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.18238		100.00000	10.15612			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.97138			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	97.28384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.95749			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	96.26734			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.77024			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	96.17288			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.58325			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.95428			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.66787			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	97.89079			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	97.68859			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.31301			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.22548			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.19630			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.12336			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.42761			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39871			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.36849			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32427			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.08860			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.42110			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.37973			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23008			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32247			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.91500	114.25685		8.91500	114.22978			0.00	0	1,405,002.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89577			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64993			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.18000	107.40575		9.18000	107.37956			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	81.27140		100.00000	101.48049			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	100.81856		100.00000	100.55938			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	81.39121		100.00000	101.63008			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.58863			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61977			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96669			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.96526			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.96528			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.69488			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.71612			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.02545			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	133.16000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.50000	117.51883		6.50000	117.49841			4,023,500,000.00	619,000	93,069,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.26515		0.33000	242.28576			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.54000	105.84875		6.54000	105.83025			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.34500	107.12804		7.34500	107.10705			0.00	0	85,500,000.00
WSP3	On 28/05/2019	Spot Bond		7.61000	108.14422		7.61000	108.12228			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.99500	106.91372		7.99500	106.89096			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.05500	107.11418		8.05500	107.09121			0.00	0	22,600,000.00
Z006	On 31/08/2013	Spot Bond		5.31500	99.65174		5.31500	99.63728			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.37500	98.33471		5.37500	98.32047			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.09000	89.24474		6.09000	89.23020			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.36500	96.62982		5.36500	96.61584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z019		On 30/06/2014	Spot Bond	5.37500	95.35500	5.37500	95.34126			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.02000	87.76973	6.02000	87.75551			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.35500	93.29908	5.35500	93.28569			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.09000	89.23020	6.09000	89.21565			0.00	0	75,000,000.00
Z083		On 30/09/2019	Spot Bond	7.00000	65.51355	7.00000	65.50130			0.00	0	0.00
ZA001		On 01/09/2016	Spot Bond	100.00000	11.92042	100.00000	11.89780			0.00	0	0.00
ZA002		On 16/08/2024	Spot Bond	100.00000	0.04800	100.00000	0.04791			0.00	0	0.00
ZA003		On 01/09/2016	Spot Bond	100.00000	11.92042	100.00000	11.89780			0.00	0	0.00
ZA007		On 31/03/2015	Spot Bond	100.00000	31.93974	100.00000	31.87915			0.00	0	0.00
ZA008		On 19/03/2015	Spot Bond	100.00000	32.67596	100.00000	32.61396			0.00	0	0.00
ZA009		On 22/04/2015	Spot Bond	100.00000	30.63283	100.00000	30.57472			0.00	0	0.00
ZA010		On 22/04/2015	Spot Bond	100.00000	30.63283	100.00000	30.57472			0.00	0	0.00
ZA011		On 20/05/2015	Spot Bond	100.00000	29.04654	100.00000	28.99143			0.00	0	0.00
ZA012		On 20/05/2015	Spot Bond	100.00000	29.04654	100.00000	28.99143			0.00	0	0.00
ZA013		On 18/06/2015	Spot Bond	100.00000	27.49014	100.00000	27.43799			0.00	0	0.00
ZA014		On 18/06/2015	Spot Bond	100.00000	27.49014	100.00000	27.43799			0.00	0	0.00
ZA015		On 20/07/2015	Spot Bond	100.00000	25.86934	100.00000	25.82026			0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond	100.00000	25.86934	100.00000	25.82026			0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	24.39037	100.00000	24.34410			0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	24.39037	100.00000	24.34410			0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126			0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951			0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	15.37470	100.00000	15.34553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	14.52327	100.00000	14.49572				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.66699	100.00000	13.64106				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.66699	100.00000	13.64106				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.93467	100.00000	12.91013				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.21837	100.00000	12.19519				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.49798	100.00000	11.47616				0.00	0	0.00
Total for j-Bonds :										828,871,623,016,335.00	0	06 474 886 705.00
Grand Total:										828,872,881,292,936.00	0	06 476 850 870.00