



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 29/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
<b>Derivatives</b>													
\$ / R	On 31/07/2013	Any day expiry	9.81320	9.81320		9.80730	9.80730		16.17	0.00	0	50,000.00	
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	723.22610	0.72323	717.69140	0.71769	723.226	31.19	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	0.02610	0.00003	0.39140	0.00039	0.026	31.19	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	0.02830	0.00003	0.42360	0.00042	0.028	30.96	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	713.22830	0.71323	707.72360	0.70772	713.228	30.96	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	703.23070	0.70323	697.75850	0.69776	703.231	30.73	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	0.03070	0.00003	0.45850	0.00046	0.031	30.73	0	0.00	
\$ / R	On 06/08/2013	Any day expiry			9.82010	9.82010	9.81550	9.81550		14.87	0	0.00	
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	68.77030	0.06877	80.74630	0.08075	68.770	15.09	0	0.00	
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	108.87030	0.10887	116.24630	0.11625	108.870	15.09	0	10,000.00	
\$ / R	On 26/08/2013	Any day expiry			9.84820	9.84820	9.84330	9.84330		14.03	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.05160	0.00005	0.08520	0.00009	0.052	19.74	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,648.25160	1.64825	1,643.38520	1.64339	1,648.252	19.74	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,598.26470	1.59826	1,593.40460	1.59340	1,598.265	19.45	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.06470	0.00006	0.10460	0.00010	0.065	19.45	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,548.28130	1.54828	1,543.42860	1.54343	1,548.281	19.16	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.08130	0.00008	0.12860	0.00013	0.081	19.16	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	616.43020	0.61643	613.50470	0.61350	616.430	14.18	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	8.23020	0.00823	10.20470	0.01020	8.230	14.18	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	568.77640	0.56878	566.31460	0.56631	568.776	13.95	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	10.57640	0.01058	13.01460	0.01301	10.576	13.95	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	559.31560	0.55932	556.95610	0.55696	559.316	13.90	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	11.11560	0.01112	13.65610	0.01366	11.116	13.90	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	549.88070	0.54988	547.62660	0.54763	549.881	13.86	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	11.68070	0.01168	14.32660	0.01433	11.681	13.86	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	36.11630	0.03612	41.48060	0.04148	36.116	13.79	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	374.31630	0.37432	374.78060	0.37478	374.316	13.79	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	56.50400	0.05650	63.20280	0.06320	56.504	13.85	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	304.70400	0.30470	306.50280	0.30650	304.704	13.85	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	87.72770	0.08773	95.75420	0.09575	87.728	13.92	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	235.92770	0.23593	239.05420	0.23905	235.928	13.92	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	148.42500	0.14842	157.73500	0.15774	148.425	14.02	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	156.62500	0.15662	161.03500	0.16104	156.625	14.02	0	4,400.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			9.87780	9.87780	9.87260	9.87260		14.23	75,337,980.60	7,627	558,453.00



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	Call	83.79830	0.08380	87.35320	0.08735	83.798	16.11	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	522.54940	0.52255	531.25100	0.53125	522.549	16.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	80.34940	0.08035	83.85100	0.08385	80.349	16.21	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	590.18160	0.59018	598.65300	0.59865	590.182	16.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	67.98160	0.06798	71.25300	0.07125	67.982	16.58	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	678.08630	0.67809	686.28380	0.68628	678.086	17.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	55.88630	0.05589	58.88380	0.05888	55.886	17.12	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	768.38910	0.76839	776.30740	0.77631	768.389	17.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	46.18910	0.04619	48.90740	0.04891	46.189	17.65	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	42.08120	0.04208	44.66430	0.04466	42.081	17.92	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	814.28120	0.81428	822.06430	0.82206	814.281	17.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	860.59700	0.86060	868.24670	0.86825	860.597	18.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	38.39700	0.03840	40.84670	0.04085	38.397	18.18	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	907.28960	0.90729	914.81080	0.91481	907.290	18.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	35.08960	0.03509	37.41080	0.03741	35.090	18.45	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	954.31760	0.95432	961.71450	0.96171	954.318	18.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	32.11760	0.03212	34.31450	0.03431	32.118	18.71	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	22.63340	0.02263	24.42240	0.02442	22.633	19.73	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,144.83340	1.14483	1,151.82240	1.15182	1,144.833	19.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	13.73580	0.01374	15.07430	0.01507	13.736	21.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,435.93580	1.43594	1,442.47430	1.44247	1,435.936	21.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	8.78030	0.00878	9.78630	0.00979	8.780	22.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,730.98030	1.73098	1,737.18630	1.73719	1,730.980	22.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	5.90520	0.00591	6.67460	0.00667	5.905	24.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	2,028.10520	2.02811	2,034.07460	2.03407	2,028.105	24.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,377.08180	2.37708	2,383.23670	2.38324	2,377.082	26.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	4.88180	0.00488	5.83670	0.00584	4.882	26.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	4.41560	0.00442	5.47530	0.00548	4.416	28.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,626.61560	2.62662	2,632.87530	2.63288	2,626.616	28.16	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.88760	9.88760	9.88230	9.88230		14.22	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	635.72290	0.63572	633.87250	0.63387	635.723	13.46	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	28.12290	0.02812	31.57250	0.03157	28.123	13.46	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	626.81020	0.62681	625.05120	0.62505	626.810	13.44	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	29.21020	0.02921	32.75120	0.03275	29.210	13.44	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	30.33300	0.03033	33.96760	0.03397	30.333	13.42	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	617.93300	0.61793	616.26760	0.61627	617.933	13.42	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	31.49150	0.03149	35.22100	0.03522	31.492	13.40	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	609.09150	0.60909	607.52100	0.60752	609.092	13.40	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	215.19450	0.21519	224.16560	0.22417	215.195	14.18	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	222.79450	0.22279	226.46560	0.22647	222.795	14.18	0.00	0	2,400.00
\$ / R	On 26/09/2013	Any day expiry			9.89180	9.89180	9.88650	9.88650		14.25	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,692.48820	1.69249	1,687.32460	1.68732	1,692.488	17.35	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.68820	0.00069	0.82460	0.00082	0.688	17.35	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,642.60580	1.64261	1,637.46460	1.63746	1,642.606	17.11	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.80580	0.00081	0.96460	0.00096	0.806	17.11	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,592.74370	1.59274	1,587.62860	1.58763	1,592.744	16.88	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.94370	0.00094	1.12860	0.00113	0.944	16.88	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	677.97520	0.67798	675.87000	0.67587	677.975	13.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	26.17520	0.02618	29.37000	0.02937	26.175	13.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	668.97810	0.66898	666.95970	0.66696	668.978	13.52	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	27.17810	0.02718	30.45970	0.03046	27.178	13.52	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	660.01360	0.66001	658.08330	0.65808	660.014	13.50	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	28.21360	0.02821	31.58330	0.03158	28.214	13.50	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	71.87740	0.07188	77.80480	0.07780	71.877	13.49	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	453.67740	0.45368	454.30480	0.45430	453.677	13.49	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	98.58950	0.09859	105.44460	0.10544	98.590	13.66	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	390.38950	0.39039	391.94460	0.39194	390.389	13.66	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	326.89710	0.32690	329.36430	0.32936	326.897	13.86	0	7,500.00	
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	135.09710	0.13510	142.86430	0.14286	135.097	13.86	0	0.00	
\$ / R	On 22/10/2013	Any day expiry			9.92850	9.92850	9.92320	9.92320		14.35	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	605.28050	0.60528	603.13910	0.60314	605.281	13.37	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	66.78050	0.06678	69.93910	0.06994	66.781	13.37	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	597.17950	0.59718	595.09350	0.59509	597.179	13.36	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	68.67950	0.06868	71.89350	0.07189	68.679	13.36	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	589.53340	0.58953	587.51240	0.58751	589.533	13.38	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	71.03340	0.07103	74.31240	0.07431	71.033	13.38	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	86.35230	0.08635	90.02080	0.09002	86.352	13.50	0	3,000.00	
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	544.85230	0.54485	543.22080	0.54322	544.852	13.50	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	365.18130	0.36518	371.81010	0.37181	365.181	15.01	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	223.68130	0.22368	225.01010	0.22501	223.681	15.01	0	6,000.00	
\$ / R	On 25/10/2013	Any day expiry			9.93280	9.93280	9.92750	9.92750		14.40	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	537.97140	0.53797	536.26620	0.53627	537.971	13.59	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	95.17140	0.09517	98.76620	0.09877	95.171	13.59	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	530.87380	0.53087	529.22990	0.52923	530.874	13.61	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	98.07380	0.09807	101.72990	0.10173	98.074	13.61	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	101.03590	0.10104	104.75330	0.10475	101.036	13.63	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	523.83590	0.52384	522.25330	0.52225	523.836	13.63	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	496.27240	0.49627	494.92860	0.49493	496.272	13.71	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	113.47240	0.11347	117.42860	0.11743	113.472	13.71	0	3,000.00	
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	388.51870	0.38852	394.91120	0.39491	388.519	15.16	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	221.31870	0.22132	222.41120	0.22241	221.319	15.16	0	6,000.00	
\$ / R	On 28/10/2013	Any day expiry			9.93700	9.93700	9.93170	9.93170		14.36	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,689.59030	1.68959	1,684.51000	1.68451	1,689.590	16.13	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	2.59030	0.00259	2.81000	0.00281	2.590	16.13	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,639.98540	1.63999	1,634.93450	1.63493	1,639.985	15.96	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	2.98540	0.00299	3.23450	0.00323	2.985	15.96	0	7,500.00	
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	587.52840	0.58753	585.29600	0.58530	587.528	13.42	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	80.52840	0.08053	83.59600	0.08360	80.528	13.42	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	580.11110	0.58011	577.93710	0.57794	580.111	13.44	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	83.11110	0.08311	86.23710	0.08624	83.111	13.44	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	572.74940	0.57275	570.63260	0.57063	572.749	13.46	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	85.74940	0.08575	88.93260	0.08893	85.749	13.46	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	132.22250	0.13222	136.27670	0.13628	132.223	13.76	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	469.22250	0.46922	467.97670	0.46798	469.223	13.76	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	170.63160	0.17063	175.23660	0.17524	170.632	13.96	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	407.63160	0.40763	406.93660	0.40694	407.632	13.96	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry			9.98080	9.98080	9.97540	9.97540		14.96	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,687.74400	1.68774	1,682.95530	1.68296	1,687.744	15.95	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	6.94400	0.00694	7.55530	0.00756	6.944	15.95	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	657.95150	0.65795	656.33370	0.65633	657.951	13.78	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	107.15150	0.10715	110.93370	0.11093	107.151	13.78	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	650.37880	0.65038	648.80960	0.64881	650.379	13.78	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	109.57880	0.10958	113.40960	0.11341	109.579	13.78	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	642.84890	0.64285	641.32470	0.64132	642.849	13.77	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	112.04890	0.11205	115.92470	0.11592	112.049	13.77	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	200.47430	0.20047	205.58800	0.20559	200.474	14.23	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	481.27430	0.48127	480.98800	0.48099	481.274	14.23	0	7,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.00430	10.00430	9.99870	9.99870		15.04	350,150.50	35	83,597.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,605.63060	2.60563	2,600.15230	2.60015	2,605.631	18.75	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.33060	0.00133	1.45230	0.00145	1.331	18.75	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	5.19270	0.00519	5.66770	0.00567	5.193	16.96	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,009.49270	2.00949	2,004.36770	2.00437	2,009.493	16.96	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,280.67720	1.28068	1,276.68400	1.27668	1,280.677	14.83	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	26.37720	0.02638	27.98400	0.02798	26.377	14.83	0	750.00	



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	12.35	Put	2,403.29040	2.40329		2,409.74980	2.40975	2,403.290	24.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	56.88570	0.05689		57.76250	0.05776	56.886	25.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,552.58570	2.55259		2,559.06250	2.55906	2,552.586	25.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.01890	10.01890		10.01330	10.01330		15.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	175.43650	0.17544		180.34040	0.18034	175.437	14.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	604.33650	0.60434		603.64040	0.60364	604.337	14.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	598.15150	0.59815		597.50110	0.59750	598.152	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	179.25150	0.17925		184.20110	0.18420	179.252	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	592.01530	0.59202		591.41250	0.59141	592.015	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	183.11530	0.18312		188.11250	0.18811	183.115	14.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.07170	10.07170		10.06580	10.06580		15.33	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	463.42620	0.46343		470.42120	0.47042	463.426	15.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	415.12620	0.41513		416.22120	0.41622	415.126	15.40	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	295.50910	0.29551		296.91660	0.29692	295.509	16.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	733.80910	0.73381		741.11660	0.74112	733.809	16.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	293.01800	0.29302		294.42980	0.29443	293.018	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	741.31800	0.74132		748.62980	0.74863	741.318	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	290.55210	0.29055		291.96520	0.29197	290.552	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	748.85210	0.74885		756.16520	0.75617	748.852	16.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.11870	10.11870		10.11210	10.11210		15.43	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,118.18230	1.11818		1,114.28250	1.11428	1,118.182	14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	89.48230	0.08948		92.18250	0.09218	89.482	14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,109.50740	1.10951		1,105.63620	1.10564	1,109.507	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	90.80740	0.09081		93.53620	0.09354	90.807	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,101.29610	1.10130		1,097.46200	1.09746	1,101.296	14.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	92.59610	0.09260		95.36200	0.09536	92.596	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.14460	10.14460		10.13750	10.13750		15.59	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,456.65080	2.45665		2,450.03150	2.45003	2,456.651	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	12.05080	0.01205		12.53150	0.01253	12.051	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	25.13350	0.02513		25.98050	0.02598	25.133	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,969.73350	1.96973		1,963.48050	1.96348	1,969.734	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	54.86750	0.05487		56.47180	0.05647	54.868	15.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,499.46750	1.49947		1,493.97180	1.49397	1,499.468	15.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,021.88310	1.02188		1,017.76470	1.01776	1,021.883	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	127.28310	0.12728		130.26470	0.13026	127.283	14.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	778.03200	0.77803		775.09990	0.77510	778.032	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	223.43200	0.22343		227.59990	0.22760	223.432	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	771.43410	0.77143		768.53840	0.76854	771.434	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	226.83410	0.22683		231.03840	0.23104	226.834	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	764.87320	0.76487		762.01110	0.76201	764.873	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	230.27320	0.23027		234.51110	0.23451	230.273	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	710.71220	0.71071		708.15640	0.70816	710.712	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	266.11220	0.26611		270.65640	0.27066	266.112	14.43	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	683.43720	0.68344		681.04270	0.68104	683.437	14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	288.83720	0.28884		293.54270	0.29354	288.837	14.56	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	567.92840	0.56793		573.90900	0.57391	567.928	15.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	462.52840	0.46253		461.40900	0.46141	462.528	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	428.97900	0.42898		428.03730	0.42804	428.979	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	634.37900	0.63438		640.53730	0.64054	634.379	16.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	413.26640	0.41327		412.40540	0.41241	413.266	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	668.66640	0.66867		674.90540	0.67491	668.666	16.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	383.84250	0.38384		383.12780	0.38313	383.843	16.59	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	739.24250	0.73924		745.62780	0.74563	739.243	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	356.90060	0.35690		356.31370	0.35631	356.901	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	812.30060	0.81230		818.81370	0.81881	812.301	16.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	344.30000	0.34430		343.77060	0.34377	344.300	17.02	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	849.70000	0.84970		856.27060	0.85627	849.700	17.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	299.76320		0.29976	299.43480	0.29943	299.763	17.62	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,005.16320		1.00516	1,011.93480	1.01193	1,005.163	17.62	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	271.20840		0.27121	270.99790	0.27100	271.208	18.06	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,126.60840		1.12661	1,133.49790	1.13350	1,126.608	18.06	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,209.58220		1.20958	1,216.53290	1.21653	1,209.582	18.36	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	254.18220		0.25418	254.03290	0.25403	254.182	18.36	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,251.61290		1.25161	1,258.59340	1.25859	1,251.613	18.51	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	246.21290		0.24621	246.09340	0.24609	246.213	18.51	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	230.86150		0.23086	230.80130	0.23080	230.862	18.79	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,336.26150		1.33626	1,343.30130	1.34330	1,336.261	18.79	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	197.81080		0.19781	197.86370	0.19786	197.811	19.49	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,553.21080		1.55321	1,560.36370	1.56036	1,553.211	19.49	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	171.08650		0.17109	171.21760	0.17122	171.087	20.19	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,776.48650		1.77649	1,783.71760	1.78372	1,776.486	20.19	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	149.37680		0.14938	149.55730	0.14956	149.377	20.89	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,004.77680		2.00478	2,012.05730	2.01206	2,004.777	20.89	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	134.03160		0.13403	134.24630	0.13425	134.032	21.72	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,239.43160		2.23943	2,246.74630	2.24675	2,239.432	21.72	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,486.02080		2.48602	2,493.36830	2.49337	2,486.021	23.04	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	130.62080		0.13062	130.86830	0.13087	130.621	23.04	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	128.84510		0.12885	129.11450	0.12911	128.845	24.10	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,684.24510		2.68425	2,691.61450	2.69161	2,684.245	24.10	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry			10.14770		10.14770	10.14050	10.14050		15.59	0.00	0	3,000.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,156.04870		1.15605	1,151.25060	1.15125	1,156.049	14.32	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	98.34870		0.09835	100.75060	0.10075	98.349	14.32	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,147.44730		1.14745	1,142.67500	1.14267	1,147.447	14.30	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	99.74730		0.09975	102.17500	0.10217	99.747	14.30	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,138.86350		1.13886	1,134.11930	1.13412	1,138.864	14.28	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	101.16350		0.10116	103.61930	0.10362	101.164	14.28	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry			10.25340		10.25340	10.24470	10.24470		15.89	0.00	0	10,150.00	
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	722.87470		0.72287	720.28550	0.72029	722.875	15.11	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	409.47470		0.40947	415.58550	0.41559	409.475	15.11	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	718.16070		0.71816	715.60720	0.71561	718.161	15.13	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	414.76070		0.41476	420.90720	0.42091	414.761	15.13	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	713.47950		0.71348	710.96140	0.71096	713.479	15.16	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	420.07950		0.42008	426.26140	0.42626	420.079	15.16	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future			10.28240		10.28240	10.27330	10.27330		16.02	0.00	0	7,190.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,889.25290		1.88925	1,881.78430	1.88178	1,889.253	15.66	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	56.85290		0.05685	58.48430	0.05848	56.853	15.66	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,617.80740		1.61781	1,611.02760	1.61103	1,617.807	15.17	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	85.40740		0.08541	87.72760	0.08773	85.407	15.17	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,400.23710		1.40024	1,394.16650	1.39417	1,400.237	14.76	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	117.83710		0.11784	120.86650	0.12087	117.837	14.76	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,233.17110		1.23317	1,227.75810	1.22776	1,233.171	14.43	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	150.77110		0.15077	154.45810	0.15446	150.771	14.43	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	955.81160		0.95581	952.06090	0.95206	955.812	14.60	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	263.41160		0.26341	268.76090	0.26876	263.412	14.60	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	949.36410		0.94936	945.65440	0.94565	949.364	14.61	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	266.96410		0.26696	272.35440	0.27235	266.964	14.61	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	270.54320		0.27054	275.98110	0.27598	270.543	14.62	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	942.94320		0.94294	939.28110	0.93928	942.943	14.62	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	856.23700		0.85624	853.19150	0.85319	856.237	14.72	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	323.83700		0.32384	329.89150	0.32989	323.837	14.72	0.00	0	250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	826.69990		0.82670	823.86810	0.82387	826.700	14.76	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	344.29990		0.34430	350.56810	0.35057	344.300	14.76	0.00	0	6.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	968.17250		0.96817	976.98550	0.97699	968.173	17.27	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	450.57250		0.45057	450.28550	0.45029	450.573	17.27	0.00	0	6.00	

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	11.60	Put	1,613.59640	1.61360	1,623.12220	1.62312	1,613.596	19.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	295.99640	0.29600	296.42220	0.29642	295.996	19.29	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	256.85260	0.25685	257.40270	0.25740	256.853	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,874.45260	1.87445	1,884.10270	1.88410	1,874.453	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	225.13250	0.22513	225.75680	0.22576	225.133	20.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,142.73250	2.14273	2,152.45680	2.15246	2,142.733	20.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	207.87520	0.20788	208.53530	0.20854	207.875	21.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,425.47520	2.42548	2,435.23530	2.43524	2,425.475	21.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	201.15440	0.20115	201.83230	0.20183	201.154	23.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,818.75440	2.81875	2,828.53230	2.82853	2,818.754	23.65	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.43020	10.43020	10.42080	10.42080		16.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	41.34630	0.04135	42.59570	0.04260	41.346	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,571.54630	2.57155	2,563.39570	2.56340	2,571.546	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	71.14990	0.07115	73.25320	0.07325	71.150	15.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,101.34990	2.10135	2,094.05320	2.09405	2,101.350	15.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,662.07040	1.66207	1,656.31260	1.65631	1,662.070	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	131.87040	0.13187	135.51260	0.13551	131.870	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	951.77810	0.95178	950.48050	0.95048	951.778	15.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	421.57810	0.42158	429.68050	0.42968	421.578	15.15	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	637.54200	0.63754	646.81420	0.64681	637.542	16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	777.74200	0.77774	777.61420	0.77761	777.742	16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	773.80120	0.77380	773.69820	0.77370	773.801	16.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	643.60120	0.64360	652.89820	0.65290	643.601	16.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	769.88920	0.76989	769.81080	0.76981	769.889	16.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	649.68920	0.64969	659.01080	0.65901	649.689	16.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,079.47660	1.07948	1,089.81700	1.08982	1,079.477	17.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	559.67660	0.55968	560.61700	0.56062	559.677	17.50	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	341.02310	0.34102	342.40360	0.34240	341.023	19.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,010.82310	2.01082	2,021.60360	2.02160	2,010.823	19.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,460.38560	2.46039	2,471.10700	2.47111	2,460.386	21.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	290.58560	0.29059	291.90700	0.29191	290.586	21.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,996.07800	2.99608	3,006.62950	3.00663	2,996.078	23.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	276.27800	0.27628	277.42950	0.27743	276.278	23.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.56520	10.56520	10.55720	10.55720		16.79	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,622.91430	2.62291	2,615.98100	2.61598	2,622.914	16.37	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	57.71430	0.05771	58.78100	0.05878	57.714	16.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,205.50660	2.20551	2,199.05250	2.19905	2,205.507	15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	90.30660	0.09031	91.85250	0.09185	90.307	15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,159.97690	2.15998	2,155.09650	2.15510	2,159.977	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	94.77690	0.09478	97.89650	0.09790	94.777	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	101.06810	0.10107	104.24400	0.10424	101.068	15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,116.26810	2.11627	2,111.44400	2.11144	2,116.268	15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,290.64460	1.29064	1,289.25470	1.28925	1,290.645	15.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	325.44460	0.32544	332.05470	0.33205	325.445	15.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,062.68980	1.06269	1,060.46900	1.06047	1,062.690	15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	497.48980	0.49749	503.26900	0.50327	497.490	15.55	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,116.90020	1.11690	1,125.86370	1.12586	1,116.900	17.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	682.10020	0.68210	683.06370	0.68306	682.100	17.54	0.00	0	6.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.12800	11.12800	11.12580	11.12580		17.01	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	277.87980	0.27788	280.60180	0.28060	277.880	15.47	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,255.87980	2.25588	2,256.40180	2.25640	2,255.880	15.47	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	290.06710	0.29007	292.86970	0.29287	290.067	15.47	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,218.06710	2.21807	2,218.66970	2.21867	2,218.067	15.47	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,180.60780	2.18061	2,181.30090	2.18130	2,180.608	15.47	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	302.60780	0.30261	305.50090	0.30550	302.608	15.47	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.87780	9.87780	9.87260	9.87260		14.23	98,778.00	10	606.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	99,181.72810	0.99182	98,756.95650	0.98757	99,181.728	14.28	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	401.72810	0.00402	496.95650	0.00497	401.728	14.28	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	415.72350	0.00416	514.15240	0.00514	415.723	14.23	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	98,195.72350	0.98196	97,774.15240	0.97774	98,195.723	14.23	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	436.77060	0.00437	538.98580	0.00539	436.771	14.21	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	97,216.77060	0.97217	96,798.98580	0.96799	97,216.771	14.21	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	8,615.11560	0.08615	9,292.33220	0.09292	8,615.116	13.65	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	36,395.11560	0.36395	36,552.33220	0.36552	36,395.116	13.65	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	54,765.37620	0.54765	55,627.14920	0.55627	54,765.376	16.35	0.00	0	0.00	
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	7,545.37620	0.07545	7,887.14920	0.07887	7,545.376	16.35	0.00	0	200.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.00430	10.00430	9.99870	9.99870		15.04	0.00	0	10.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	64,898.39250	0.64898	64,767.87100	0.64768	64,898.393	13.86	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,468.39250	0.13468	13,897.87100	0.13898	13,468.393	13.86	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	64,171.29490	0.64171	64,044.91960	0.64045	64,171.295	13.86	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	13,741.29490	0.13741	14,174.91960	0.14175	13,741.295	13.86	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	63,505.85790	0.63506	63,384.25730	0.63384	63,505.858	13.88	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14,075.85790	0.14076	14,514.25730	0.14514	14,075.858	13.88	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	28,217.34090	0.28217	28,317.67570	0.28318	28,217.341	15.88	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	52,787.34090	0.52787	53,447.67570	0.53448	52,787.341	15.88	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	25,367.07610	0.25367	25,476.88840	0.25477	25,367.076	16.22	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	59,937.07610	0.59937	60,606.88840	0.60607	59,937.076	16.22	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	99,929.99800	0.99930	100,612.23070	1.00612	99,929.998	17.96	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	15,359.99800	0.15360	15,482.23070	0.15482	15,359.998	17.96	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.14460	10.14460	10.13750	10.13750		15.59	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	38,667.02700	0.38667	38,594.05920	0.38594	38,667.027	16.56	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	73,207.02700	0.73207	73,844.05920	0.73844	73,207.027	16.56	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	73,924.24840	0.73924	74,562.78420	0.74563	73,924.248	16.59	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	38,384.24840	0.38384	38,312.78420	0.38313	38,384.248	16.59	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	38,103.95430	0.38104	38,033.65760	0.38034	38,103.954	16.62	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,643.95430	0.74644	75,283.65760	0.75284	74,643.954	16.62	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future			15.14850	15.14850	15.17160	15.17160		13.82	14,678,896.50	969	26,688.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	547.29650	0.54730	566.83330	0.56683	547.297	13.73	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	138.79650	0.13880	135.23330	0.13523	138.796	13.73	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	540.38480	0.54038	559.84780	0.55985	540.385	13.73	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	141.88480	0.14188	138.24780	0.13825	141.885	13.73	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	533.51920	0.53352	552.90750	0.55291	533.519	13.73	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	145.01920	0.14502	141.30750	0.14131	145.019	13.73	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future			15.33540	15.33540	15.35810	15.35810		14.37	0.00	0	8,048.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	770.28020	0.77028	785.15890	0.78516	770.280	14.01	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	324.88020	0.32488	317.05890	0.31706	324.880	14.01	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	328.98650	0.32899	321.08720	0.32109	328.987	14.02	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	764.38650	0.76439	779.18720	0.77919	764.386	14.02	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	333.12430	0.33312	325.14340	0.32514	333.124	14.03	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	758.52430	0.75852	773.24340	0.77324	758.524	14.03	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future			15.54450	15.54450	15.56550	15.56550		14.70	0.00	0	1,950.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,470.02390	1.47002	1,486.43230	1.48643	1,470.024	14.00	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	215.52390	0.21552	210.93230	0.21093	215.524	14.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,462.44350		1.46244	1,478.82000	1.47882		1,462.444	14.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	217.94350		0.21794	213.32000	0.21332		217.943	14.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,454.88270		1.45488	1,471.22720	1.47123		1,454.883	14.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	220.38270		0.22038	215.72720	0.21573		220.383	14.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			15.75130		15.75130	15.77030	15.77030			14.93	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	767.26320		0.76726	775.48560	0.77549		767.263	15.27	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,055.96320		1.05596	1,045.18560	1.04519		1,055.963	15.27	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,062.45080		1.06245	1,051.65070	1.05165		1,062.451	15.28	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	763.75080		0.76375	771.95070	0.77195		763.751	15.28	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,068.95510		1.06896	1,058.13250	1.05813		1,068.955	15.29	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	760.25510		0.76026	768.43250	0.76843		760.255	15.29	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10085		0.10085	0.10060	0.10060			15.43	0.00	0	216.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,088.45380		0.01088	1,063.29360	0.01063		1,088.454	14.54	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	2.95380		0.00003	3.69360	0.00004		2.954	14.54	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	271.80260		0.00272	262.74540	0.00263		271.803	15.43	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	186.30260		0.00186	203.14540	0.00203		186.303	15.43	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	40.62120		0.00041	39.21680	0.00039		40.621	19.46	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	955.12120		0.00955	979.61680	0.00980		955.121	19.46	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10220		0.10220	0.10194	0.10194			17.16	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,265.89460		0.01266	1,243.82150	0.01244		1,265.895	16.23	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	45.39460		0.00045	50.02150	0.00050		45.395	16.23	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	543.15790		0.00543	531.95950	0.00532		543.158	17.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	322.65790		0.00323	338.15950	0.00338		322.658	17.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	219.83720		0.00220	214.80290	0.00215		219.837	20.04	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	999.33720		0.00999	1,021.00290	0.01021		999.337	20.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.09590		13.09590	13.10170	13.10170			13.43	7,359,895.80	562	69,451.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,798.35820		1.79836	1,804.59290	1.80459		1,798.358	17.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	2.45820		0.00246	2.89290	0.00289		2.458	17.17	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,599.44630		1.59945	1,605.82930	1.60583		1,599.446	16.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	3.54630		0.00355	4.12930	0.00413		3.546	16.12	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	3.89710		0.00390	4.52480	0.00452		3.897	15.86	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,549.79710		1.54980	1,556.22480	1.55622		1,549.797	15.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	11.21540		0.01122	12.61250	0.01261		11.215	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,117.11540		1.11712	1,124.31250	1.12431		1,117.115	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,107.45160		1.10745	1,114.67880	1.11468		1,107.452	13.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	11.55160		0.01155	12.97880	0.01298		11.552	13.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,097.79730		1.09780	1,105.05520	1.10506		1,097.797	13.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	11.89730		0.01190	13.35520	0.01336		11.897	13.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	13.38100		0.01338	14.96660	0.01497		13.381	13.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,059.28100		1.05928	1,066.66660	1.06667		1,059.281	13.83	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	15.48390		0.01548	17.24040	0.01724		15.484	13.69	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,011.38390		1.01138	1,018.94040	1.01894		1,011.384	13.69	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	869.73420		0.86973	877.87770	0.87788		869.734	13.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	23.83420		0.02383	26.17770	0.02618		23.834	13.26	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	31.58020		0.03158	34.37020	0.03437		31.580	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	777.48020		0.77748	786.07020	0.78607		777.480	12.97	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	605.34040		0.60534	614.88060	0.61488		605.340	12.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	59.44040		0.05944	63.18060	0.06318		59.440	12.79	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	145.31640		0.14532	149.72710	0.14973		145.316	13.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	391.21640		0.39122	401.42710	0.40143		391.216	13.14	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	76.74470		0.07674	81.83830	0.08184		76.745	15.74	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	780.84470		0.78084	780.13830	0.78014		780.845	15.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,428.48760		1.42849	1,425.04170	1.42504		1,428.488	18.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	24.38760		0.02439	26.74170	0.02674		24.388	18.06	0.00	0	7,900.00

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 21/11/2013	Any day expiry				12.07570	12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	450.24100		0.45024	454.66990	0.45467		450.241	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	264.54100		0.26454	268.96990	0.26897		264.541	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	269.15170		0.26915	273.59660	0.27360		269.152	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	444.85170		0.44485	449.29660	0.44930		444.852	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	439.51170		0.43951	443.97220	0.44397		439.512	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	273.81170		0.27381	278.27220	0.27827		273.812	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future				13.26840	13.26840		13.27360	13.27360		14.32	0.00	0	31,473.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,088.37560		2.08838	2,094.55280	2.09455		2,088.376	15.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	19.97560		0.01998	20.95280	0.02095		19.976	15.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	26.63720		0.02664	27.20980	0.02721		26.637	15.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,852.03720		1.85204	1,857.80980	1.85781		1,852.037	15.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,803.68160		1.80368	1,809.33970	1.80934		1,803.682	14.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	28.28160		0.02828	28.73970	0.02874		28.282	14.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,755.43640		1.75544	1,760.96740	1.76097		1,755.436	14.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	30.03640		0.03004	30.36740	0.03037		30.036	14.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	909.87950		0.90988	915.86530	0.91587		909.879	13.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	141.47950		0.14148	142.26530	0.14227		141.480	13.28	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	166.96230		0.16696	169.68780	0.16969		166.962	13.26	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	835.36230		0.83536	843.28780	0.84329		835.362	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	371.51610		0.37152	373.15840	0.37316		371.516	13.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	539.91610		0.53992	546.75840	0.54679		539.916	13.99	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future				13.46110	13.46110		13.46470	13.46470		14.78	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	202.53230		0.20253	204.39710	0.20440		202.532	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,173.63230		1.17363	1,179.09710	1.17910		1,173.632	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,166.34390		1.16634	1,171.82260	1.17182		1,166.344	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	205.24390		0.20524	207.12260	0.20712		205.244	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,159.08390		1.15908	1,164.56990	1.16457		1,159.084	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	207.98390		0.20798	209.86990	0.20987		207.984	13.59	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future				13.65170	13.65170		13.65310	13.65310		15.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	720.24010		0.72024	722.41040	0.72241		720.240	15.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	858.54010		0.85854	859.31040	0.85931		858.540	15.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	864.90860		0.86491	865.67490	0.86567		864.909	15.42	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	716.60860		0.71661	718.77490	0.71877		716.609	15.42	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	712.99700		0.71300	715.15400	0.71515		712.997	15.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	871.29700		0.87130	872.05400	0.87205		871.297	15.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future				14.04570	14.04570		14.04940	14.04940		15.80	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	822.59810		0.82260	821.33970	0.82134		822.598	15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,178.29810		1.17830	1,180.73970	1.18074		1,178.298	15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,173.96920		1.17397	1,176.42050	1.17642		1,173.969	15.31	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	828.26920		0.82827	827.02050	0.82702		828.269	15.31	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,169.66460		1.16966	1,172.11930	1.17212		1,169.665	15.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	833.96460		0.83396	832.71930	0.83272		833.965	15.33	0.00	0	0.00
2025	On 01/08/2013	Bond Future				109.92646	109.92646		109.92342	109.92342			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,063.54000		8.06354	8,066.58000	8.06658		8,063.540		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,073.54000		8.07354	8,076.58000	8.07658		8,073.540		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,083.54000		8.08354	8,086.58000	8.08658		8,083.540		0.00	0	0.00
2025	On 07/11/2013	Bond Future				111.49162	111.49162		111.48850	111.48850			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	501.62000		0.50162	498.50000	0.49850		501.620		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	491.62000		0.49162	488.50000	0.48850		491.620		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	481.62000		0.48162	478.50000	0.47850		481.620		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future	111.01	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future				108.39930	108.39930		108.39501	108.39501			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put		6,590.70000	6.59070		6,594.99000	6.59499	6,590.700		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put		6,600.70000	6.60070		6,604.99000	6.60499	6,600.700		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put		6,610.70000	6.61070		6,614.99000	6.61499	6,610.700		0.00	0	0.00
2038	On 07/11/2013	Bond Future				109.94270	109.94270		109.93822	109.93822			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put		47.30000	0.04730		51.78000	0.05178	47.300		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	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		57.30000	0.05730		61.78000	0.06178	57.300		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		67.30000	0.06730		71.78000	0.07178	67.300		0.00	0	0.00
2050	On 01/08/2013	Bond Future				109.92253	109.92253		109.38258	109.38258			0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put		9,067.47000	9.06747		9,607.42000	9.60742	9,067.470		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put		9,077.47000	9.07747		9,617.42000	9.61742	9,077.470		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put		9,087.47000	9.08747		9,627.42000	9.62742	9,087.470		0.00	0	0.00
2050	On 07/11/2013	Bond Future				111.48761	111.48761		110.94005	110.94005			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call		1,497.61000	1.49761		950.05000	0.95005	1,497.610		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call		1,487.61000	1.48761		940.05000	0.94005	1,487.610		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call		1,477.61000	1.47761		930.05000	0.93005	1,477.610		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future				399.82600	399.82600		400.54000	400.54000			0.00	0	0.00
AL37	On 07/11/2013	Index Future				405.46500	405.46500		406.18900	406.18900			0.00	0	0.00
AL37	On 06/02/2014	Index Future				410.90300	410.90300		411.63900	411.63900			0.00	0	0.00
AL7T	On 01/08/2013	Index Future				470.71200	470.71200		472.08600	472.08600			0.00	0	0.00
AL7T	On 07/11/2013	Index Future				477.35100	477.35100		478.74400	478.74400			0.00	0	1.00
AL7T	On 06/02/2014	Index Future				483.75300	483.75300		485.16700	485.16700			0.00	0	0.00
ALBI	On 01/08/2013	Index Future				423.52400	423.52400		424.36900	424.36900			0.00	0	281.00
ALBI	On 07/11/2013	Index Future				429.49700	429.49700		430.35400	430.35400			0.00	0	494.00
ALBI	On 06/02/2014	Index Future				435.25800	435.25800		436.12700	436.12700			0.00	0	62.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future				9.06480	9.06480		9.08690	9.08690		11.94	0.00	0	6,675.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call		579.01230	0.57901		601.17210	0.60117	579.012	12.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put		14.21230	0.01421		14.27210	0.01427	14.212	12.42	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call		318.86280	0.31886		338.34380	0.33834	318.863	11.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put		54.06280	0.05406		51.44380	0.05144	54.063	11.56	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call		256.18680	0.25619		274.41280	0.27441	256.187	11.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put		81.38680	0.08139		77.51280	0.07751	81.387	11.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call		249.70760	0.24971		267.77630	0.26778	249.708	11.69	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put		84.90760	0.08491		80.87630	0.08088	84.908	11.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2013		Foreign Exchange Future	8.91	Call	243.32720	0.24333	261.23640	0.26124	243.327	11.70	0.00	0	0.00
AU\$ / R	On	16/09/2013		Foreign Exchange Future	8.91	Put	88.52720	0.08853	84.33640	0.08434	88.527	11.70	0.00	0	0.00
AU\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Call	72.92660	0.07293	83.42670	0.08343	72.927	12.25	0.00	0	201.00
AU\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	308.12660	0.30813	296.52670	0.29653	308.127	12.25	0.00	0	0.00
AU\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	1,239.51530	1.23952	1,217.56710	1.21757	1,239.515	16.92	0.00	0	0.00
AU\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	4.31530	0.00432	4.46710	0.00447	4.315	16.92	0.00	0	201.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future			9.12820	9.12820	9.14960	9.14960		12.02	0.00	0	7,944.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	8.30	Call	854.34540	0.85435	873.80110	0.87380	854.345	11.62	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	8.30	Put	26.14540	0.02615	24.20110	0.02420	26.145	11.62	0.00	0	201.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	8.60	Call	599.20360	0.59920	618.06190	0.61806	599.204	11.62	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	8.60	Put	71.00360	0.07100	68.46190	0.06846	71.004	11.62	0.00	0	100.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.30	Put	374.40760	0.37441	363.03320	0.36303	374.408	12.44	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.30	Call	202.60760	0.20261	212.63320	0.21263	202.608	12.44	0.00	0	201.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.46	Call	153.97690	0.15398	162.23960	0.16224	153.977	12.78	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.46	Put	485.77690	0.48578	472.63960	0.47264	485.777	12.78	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.47	Put	493.12540	0.49313	479.88460	0.47988	493.125	12.80	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.47	Call	151.32540	0.15133	159.48460	0.15948	151.325	12.80	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.48	Call	148.71640	0.14872	156.77280	0.15677	148.716	12.82	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.48	Put	500.51640	0.50052	487.17280	0.48717	500.516	12.82	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	592.03440	0.59203	577.81550	0.57782	592.034	13.06	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	120.23440	0.12023	127.41550	0.12742	120.234	13.06	0.00	0	100.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	1,207.81420	1.20781	1,188.59800	1.18860	1,207.814	14.66	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	36.01420	0.03601	38.19800	0.03820	36.014	14.66	0.00	0	201.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	1,495.19260	1.49519	1,475.26840	1.47527	1,495.193	15.55	0.00	0	0.00
AU\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	23.39260	0.02339	24.86840	0.02487	23.393	15.55	0.00	0	100.00
AU\$ / R	On	17/03/2014		Foreign Exchange Future			9.20260	9.20260	9.22210	9.22210		12.20	0.00	0	2,890.00
AU\$ / R	On	17/03/2014		Foreign Exchange Future	9.49	Call	251.68450	0.25168	259.48230	0.25948	251.685	12.75	0.00	0	0.00
AU\$ / R	On	17/03/2014		Foreign Exchange Future	9.49	Put	539.08450	0.53908	527.38230	0.52738	539.084	12.75	0.00	0	0.00
AU\$ / R	On	17/03/2014		Foreign Exchange Future	9.50	Call	248.62840	0.24863	256.33280	0.25633	248.628	12.77	0.00	0	0.00
AU\$ / R	On	17/03/2014		Foreign Exchange Future	9.50	Put	546.02840	0.54603	534.23280	0.53423	546.028	12.77	0.00	0	0.00
AU\$ / R	On	17/03/2014		Foreign Exchange Future	9.51	Call	245.60520	0.24561	253.21960	0.25322	245.605	12.79	0.00	0	0.00
AU\$ / R	On	17/03/2014		Foreign Exchange Future	9.51	Put	553.00520	0.55301	541.11960	0.54112	553.005	12.79	0.00	0	0.00
AU\$ / R	On	13/06/2014		Foreign Exchange Future			9.27720	9.27720	9.29510	9.29510		12.40	0.00	0	0.00
AU\$ / R	On	13/06/2014		Foreign Exchange Future	9.89	Call	233.63680	0.23364	238.99430	0.23899	233.637	13.41	0.00	0	0.00
AU\$ / R	On	13/06/2014		Foreign Exchange Future	9.89	Put	846.43680	0.84644	833.89430	0.83389	846.437	13.41	0.00	0	0.00
AU\$ / R	On	13/06/2014		Foreign Exchange Future	9.90	Put	854.17800	0.85418	841.59590	0.84160	854.178	13.43	0.00	0	0.00
AU\$ / R	On	13/06/2014		Foreign Exchange Future	9.90	Call	231.37800	0.23138	236.69590	0.23670	231.378	13.43	0.00	0	0.00
AU\$ / R	On	13/06/2014		Foreign Exchange Future	9.91	Put	861.93930	0.86194	849.32420	0.84932	861.939	13.45	0.00	0	0.00
AU\$ / R	On	13/06/2014		Foreign Exchange Future	9.91	Call	229.13930	0.22914	234.42420	0.23442	229.139	13.45	0.00	0	0.00
AU\$ / R	On	14/12/2015		Foreign Exchange Future			9.67800	9.67800	9.69100	9.69100		13.50	0.00	0	0.00
AU\$ / R	On	14/12/2015		Foreign Exchange Future	7.25	Call	2,512.39450	2.51239	2,525.61300	2.52561	2,512.395	14.41	0.00	0	0.00
AU\$ / R	On	14/12/2015		Foreign Exchange Future	7.25	Put	84.39450	0.08439	84.61300	0.08461	84.395	14.41	0.00	0	0.00
AU\$ / R	On	14/12/2015		Foreign Exchange Future	7.30	Put	88.28150	0.08828	88.34670	0.08835	88.281	14.32	0.00	0	0.00
AU\$ / R	On	14/12/2015		Foreign Exchange Future	7.30	Call	2,466.28150	2.46628	2,479.34670	2.47935	2,466.281	14.32	0.00	0	0.00
AU\$ / R	On	14/12/2015		Foreign Exchange Future	7.35	Call	2,420.31920	2.42032	2,433.22290	2.43322	2,420.319	14.22	0.00	0	0.00
AU\$ / R	On	14/12/2015		Foreign Exchange Future	7.35	Put	92.31920	0.09232	92.22290	0.09222	92.319	14.22	0.00	0	0.00
CAD/ R	On	16/09/2013		Foreign Exchange Future			9.61290	9.61290	9.57790	9.57790		13.59	0.00	0	75.00
CAD/ R	On	16/09/2013		Foreign Exchange Future	9.09	Call	552.65550	0.55266	527.08250	0.52708	552.656	13.49	0.00	0	0.00
CAD/ R	On	16/09/2013		Foreign Exchange Future	9.09	Put	29.75550	0.02976	39.18250	0.03918	29.756	13.49	0.00	0	0.00
CAD/ R	On	16/09/2013		Foreign Exchange Future	9.10	Put	31.06730	0.03107	40.72710	0.04073	31.067	13.48	0.00	0	0.00
CAD/ R	On	16/09/2013		Foreign Exchange Future	9.10	Call	543.96730	0.54397	518.62710	0.51863	543.967	13.48	0.00	0	0.00
CAD/ R	On	16/09/2013		Foreign Exchange Future	9.11	Call	535.39830	0.53540	510.34440	0.51034	535.398	13.48	0.00	0	0.00
CAD/ R	On	16/09/2013		Foreign Exchange Future	9.11	Put	32.49830	0.03250	42.44440	0.04244	32.498	13.48	0.00	0	0.00
CAD/ R	On	13/12/2013		Foreign Exchange Future			9.71510	9.71510	9.67890	9.67890		13.62	0.00	0	0.00
CAD/ R	On	13/12/2013		Foreign Exchange Future	9.94	Call	240.80900	0.24081	229.97530	0.22998	240.809	14.22	0.00	0	0.00
CAD/ R	On	13/12/2013		Foreign Exchange Future	9.94	Put	465.70900	0.46571	491.07530	0.49108	465.709	14.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	237.61410		0.23761		226.94040	0.22694	237.614	14.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	472.51410		0.47251		498.04040	0.49804	472.514	14.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	234.46210		0.23446		223.94240	0.22394	234.462	14.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	479.36210		0.47936		505.04240	0.50504	479.362	14.27	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			32.34480		32.34480		-34.35420	-34.35420			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			364.56790		364.56790		360.58310	360.58310			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			431.76650		431.76650		445.18210	445.18210			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			177.95020		177.95020		194.58070	194.58070			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			88.39540		88.39540		85.42520	85.42520			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1.62430		1.62430		10.08440	10.08440			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			84.87490		84.87490		83.71980	83.71980			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			16.53030		16.53030		26.59210	26.59210			0.00	0	30,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550		103.53000	103.53000			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.61710		10.61710		10.62910	10.62910		14.80	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	797.48430		0.79748		809.62580	0.80963	797.484	14.83	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	20.38430		0.02038		20.52580	0.02053	20.384	14.83	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	788.28230		0.78828		800.38480	0.80038	788.282	14.81	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	21.18230		0.02118		21.28480	0.02128	21.182	14.81	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	22.00720		0.02201		22.06870	0.02207	22.007	14.80	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	779.10720		0.77911		791.16870	0.79117	779.107	14.80	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.76320		10.76320		10.77530	10.77530		15.28	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	415.48850		0.41549		407.28590	0.40729	415.488	15.27	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	388.68850		0.38869		392.58590	0.39259	388.688	15.27	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	384.36080		0.38436		388.19010	0.38819	384.361	15.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	421.16080		0.42116		412.89010	0.41289	421.161	15.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	380.32220		0.38032		384.09760	0.38410	380.322	15.30	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	427.12220		0.42712		418.79760	0.41880	427.122	15.30	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.60500		1.60500		1.60430	1.60430		13.82	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,174.29610		0.11743		1,171.27510	0.11713	1,174.296	13.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	24.29610		0.00243		28.27510	0.00283	24.296	13.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	32.13900		0.00321		36.72460	0.00367	32.139	13.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,082.13900		0.10821		1,079.72460	0.10797	1,082.139	13.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	42.73720		0.00427		48.08200	0.00481	42.737	13.73	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	992.73720		0.09927		991.08200	0.09911	992.737	13.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61620		1.61620		1.61580	1.61580		14.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	785.18500		0.07852		791.71610	0.07917	785.185	15.07	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	447.18500		0.04472		449.71610	0.04497	447.185	15.07	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	414.70350		0.04147		417.20960	0.04172	414.703	15.21	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	852.70350		0.08527		859.20960	0.08592	852.704	15.21	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	922.49110		0.09225		928.96120	0.09290	922.491	15.36	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	384.49110		0.03845		386.96120	0.03870	384.491	15.36	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			111.25379		111.25379		110.97749	110.97749			0.00	0	0.00

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 01/08/2013	Bond Future	114.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	3,736.21000		3.73621	4,012.51000	4.01251		3,736.210		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	3,746.21000		3.74621	4,022.51000	4.02251		3,746.210		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	3,756.21000		3.75621	4,032.51000	4.03251		3,756.210		0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.44306		111.44306	111.16286	111.16286				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,453.06000		1.45306	1,172.86000	1.17286		1,453.060		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,443.06000		1.44306	1,162.86000	1.16286		1,443.060		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,433.06000		1.43306	1,152.86000	1.15286		1,433.060		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future				9.53620	84.84762	9.52742	84.91449				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	4,244.58000		4.24458	4,177.71000	4.17771		4,244.580		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	73,796.29000		73.79629	73,863.16000	73.86316		73,796.290		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future				9.65996	82.26297	9.65087	82.33077				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,501.27000		9.50127	9,433.47000	9.43347		9,501.270		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,412.99000		9.41299	9,345.19000	9.34519		9,412.990		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	9,324.84000		9.32484	9,257.04000	9.25704		9,324.840		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future				9.77810	83.36662	9.76869	83.43543				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,769.55000		1.76955	1,700.74000	1.70074		1,769.550		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,694.02000		1.69402	1,625.21000	1.62521		1,694.020		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,618.60000		1.61860	1,549.79000	1.54979		1,618.600		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI				423.08000	423.08000	423.94200	423.94200				118,462,400.00	28	245.00
GOVI	On 01/08/2013	GOVI	445.99	Put	229,100.00000		22.91000	20,480.00000	22.04800		229,100.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	229,200.00000		22.92000	20,580.00000	22.05800		229,200.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	229,300.00000		22.93000	20,680.00000	22.06800		229,300.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI				429.04700	429.04700	429.92100	429.92100				128,714,100.00	30	61.00
GOVI	On 07/11/2013	GOVI	445.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	169,430.00000		16.94300	160,690.00000	16.06900		169,430.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	169,530.00000		16.95300	160,790.00000	16.07900		169,530.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	169,630.00000		16.96300	160,890.00000	16.08900		169,630.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI				434.80100	434.80100	435.68900	435.68900				0.00	0	267.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	51,890.00000	5.18900	43,010.00000	4.30100	51,890.000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	51,990.00000	5.19900	43,110.00000	4.31100	51,990.000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	52,090.00000	5.20900	43,210.00000	4.32100	52,090.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI			440.68800	440.68800	441.58800	441.58800					0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	13,020.00000	1.30200	4,020.00000	0.40200	13,020.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	13,120.00000	1.31200	4,120.00000	0.41200	13,120.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	13,220.00000	1.32200	4,220.00000	0.42200	13,220.000				0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000					0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
IGOV	On 01/08/2013	Index Future			197.43700	197.43700	197.37800	197.37800					0.00	0	324.00
IGOV	On 07/11/2013	Index Future			200.24800	200.24800	200.18800	200.18800					350,434,000.00	175	758.00
IGOV	On 06/02/2014	Index Future			202.95800	202.95800	202.89800	202.89800					0.00	0	164.00
ILBI	On 01/08/2013	Index Future			534.44200	534.44200	532.74300	532.74300					994,062,120.00	186	0.00
ILBI	On 07/11/2013	Index Future			542.11700	542.11700	540.39300	540.39300					0.00	0	0.00
ILBI	On 06/02/2014	Index Future			549.52500	549.52500	541.00000	541.00000					1,022,116,500.00	186	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			5.16000	94.84000	5.17000	94.83000					0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.22000	94.78000	5.22000	94.78000					0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.28000	94.72000	5.27000	94.73000					0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.41000	94.59000	5.39000	94.61000					0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.49000	94.51000	5.47000	94.53000					0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.60000	94.40000	5.58000	94.42000					23,595,000.00	1,000	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.55000	94.45000	5.55000	94.45000					0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.81000	94.19000	5.78000	94.22000					0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.13000	93.87000	6.10000	93.90000					0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.48000	93.52000	6.43000	93.57000					0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.80000	93.20000	6.72000	93.28000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.06000	92.94000	6.98000	93.02000					0.00	0	250.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.31000		92.69000		7.22000	92.78000			0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry			7.87410		7.87410		7.90570	7.90570		17.04	39,648,000.00	5,000	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Put	5.74740		0.00575		9.02280	0.00902	5.747	21.89	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Call	169.84740		0.16985		204.72280	0.20472	169.847	21.89	0.00	0	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Call	142.49710		0.14250		177.83130	0.17783	142.497	21.12	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Put	8.39710		0.00840		12.13130	0.01213	8.397	21.12	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Put	9.51840		0.00952		13.37480	0.01337	9.518	20.87	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Call	133.61840		0.13362		169.07480	0.16907	133.618	20.87	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Call	124.88220		0.12488		160.43660	0.16044	124.882	20.61	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Put	10.78220		0.01078		14.73660	0.01474	10.782	20.61	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Put	43.84120		0.04384		44.20010	0.04420	43.841	17.55	0.00	0	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Call	37.94120		0.03794		69.90010	0.06990	37.941	17.55	39,405,000.00	5,000	5,000.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.91240		7.91240		7.94530	7.94530		9.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	341.45170		0.34145		372.49360	0.37249	341.452	10.15	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	19.05170		0.01905		17.19360	0.01719	19.052	10.15	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	332.73570		0.33274		363.45690	0.36346	332.736	10.13	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	20.33570		0.02034		18.15690	0.01816	20.336	10.13	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	324.09140		0.32409		354.71110	0.35471	324.091	10.11	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	21.69140		0.02169		19.41110	0.01941	21.691	10.11	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.96980		7.96980		8.00250	8.00250		11.21	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	324.77830		0.32478		306.26980	0.30627	324.778	11.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	154.57830		0.15458		168.76980	0.16877	154.578	11.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	151.52350		0.15152		165.45860	0.16546	151.524	11.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	331.72350		0.33172		312.95860	0.31296	331.723	11.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	338.72730		0.33873		319.70850	0.31971	338.727	11.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	148.52730		0.14853		162.20850	0.16221	148.527	11.74	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.98180		9.98180	0.10016	10.00820	10.00820		15.36	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	1,961.03880		0.19610	0.10016	2,141.48160	0.21415	1,961.039	15.31	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,543.03880		0.25430	0.10016	2,459.48160	0.24595	2,543.039	15.31	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,596.88380		0.25969	0.10016	2,511.37690	0.25114	2,596.884	15.30	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	1,914.88380		0.19149	0.10016	2,093.37690	0.20934	1,914.884	15.30	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,869.42090		0.18694	0.10016	2,045.96360	0.20460	1,869.421	15.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,651.42090		0.26514	0.10016	2,563.96360	0.25640	2,651.421	15.29	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.92039		102.21148		7.87133	102.53467			1,177,271,826.64	11,518	2,244.00
R023	On 01/08/2013	Bond Future	7.29	Put	4,258.34000		4.25834		3,935.15000	3.93515	4,258.340		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	4,188.97000		4.18897		3,865.78000	3.86578	4,188.970		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	4,119.66000		4.11966		3,796.47000	3.79647	4,119.660		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.02956		99.73733		7.97839	100.06507			1,026,596,337.69	10,293	10,287.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	10,504.80000		10.50480		10,177.06000	10.17706	10,504.800		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	10,432.07000		10.43207		10,104.33000	10.10433	10,432.070		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	10,359.39000		10.35939		10,031.65000	10.03165	10,359.390		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.13449		101.07538		8.08120	101.40754			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,853.83000		1.85383		1,521.67000	1.52167	1,853.830		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,790.15000		1.79015		1,457.99000	1.45799	1,790.150		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.86	Put	1,726.51000	1.72651	1,394.35000	1.39435	1,726.510	0.00		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.24207	119.39987		6.19304	119.50418		3.06	954,004,961.30	7,990	15,837.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,944.24000	89.94424	90,048.55000	90.04855	89,944.240		3.20	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	3.20	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.40163	114.27751		6.34445	114.38331		3.01	764,859,374.43	6,693	10,094.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,712.39000	1.71239	1,636.50000	1.63650	1,712.390		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	198.08000	0.19808	227.99000	0.22799	198.080		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	201.98000	0.20198	232.28000	0.23228	201.980		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,697.47000	1.69747	1,621.97000	1.62197	1,697.470		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,682.60000	1.68260	1,607.50000	1.60750	1,682.600		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	205.93000	0.20593	236.63000	0.23663	205.930		2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.58456	115.81071		6.51711	115.91803		2.60	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	303.97000	0.30397	336.31000	0.33631	303.970		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,820.01000	1.82001	1,745.03000	1.74503	1,820.010		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	308.10000	0.30810	340.73000	0.34073	308.100		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,807.94000	1.80794	1,733.25000	1.73325	1,807.940		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	312.27000	0.31227	345.19000	0.34519	312.270		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,795.92000	1.79592	1,721.52000	1.72152	1,795.920		2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.80983	110.56950		6.72859	110.67827		2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,404.13000	2.40413	2,317.85000	2.31785	2,404.130		2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	206.07000	0.20607	228.56000	0.22856	206.070		2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	208.36000	0.20836	231.05000	0.23105	208.360		2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,392.66000	2.39266	2,306.58000	2.30658	2,392.660		2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	210.68000	0.21068	233.55000	0.23355	210.680		2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,381.22000	2.38122	2,295.32000	2.29532	2,381.220		2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.11243	112.08621		7.01101	112.19647			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	405.73000	0.40573	295.47000	0.29547	405.730			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	394.81000	0.39481	284.55000	0.28455	394.810			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	383.89000	0.38389	273.63000	0.27363	383.890			0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.20515	119.72722		8.16108	120.12710		14.28	3,563,321,521.64	29,762	14,633.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		13.93	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	16,957.04000	16.95704	16,557.16000	16.55716	16,957.040		13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	14,268.73000	14.26873	13,868.85000	13.86885	14,268.730		13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.00000	0.00000	0.00000	0.00000	0.000		13.93	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.80	Put	13,739.89000	13.73989	13,340.01000	13.34001	13,739.890		13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.00000	0.00000	0.00000	0.00000	0.000		13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	11,653.37000	11.65337	11,253.49000	11.25349	11,653.370		13.93	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	0.00000	0.00000	0.01000	0.00001	0.000		14.00	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	9,612.10000	9.61210	9,212.23000	9.21223	9,612.100		14.00	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Put	9,108.72000	9.10872	8,708.87000	8.70887	9,108.720		14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	0.00000	0.00000	0.03000	0.00003	0.000		14.02	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.50	Call	0.00000	0.00000	1.71000	0.00171	0.000		14.10	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	6,632.63000	6.63263	6,234.46000	6.23446	6,632.630		14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	4.34000	0.00434	63.63000	0.06363	4.340		14.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	3,753.18000	3.75318	3,412.59000	3.41259	3,753.180		14.21	0.00	0	20.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	8.00	Put	1,965.02000	1.96502		1,811.61000	1.81161	1,965.020	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Call	87.27000	0.08727		333.74000	0.33374	87.270	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	0.17000	0.00017		3.97000	0.00397	0.170	14.73	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	8.80	Call	5,216.68000	5.21668		5,620.36000	5.62036	5,216.680	14.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000		0.29000	0.00029	0.000	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Call	6,897.23000	6.89723		7,297.40000	7.29740	6,897.230	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	110,454.81000	110.45481		110,854.69000	110.85469	110,454.810	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.30838	121.41576		8.26260	121.82133		14.31	3,459,377,833.92	28,492	54,854.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,753.29000	17.75329		17,374.48000	17.37448	17,753.290	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	123.56000	0.12356		150.32000	0.15032	123.560	14.01	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.75	Put	15,214.81000	15.21481		14,852.86000	14.85286	15,214.810	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	231.49000	0.23149		275.11000	0.27511	231.490	14.01	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,466.02000	2.46602		2,683.05000	2.68305	2,466.020	14.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,236.36000	5.23636		5,047.82000	5.04782	5,236.360	14.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,985.63000	2.98563		3,225.92000	3.22592	2,985.630	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,487.04000	4.48704		4,321.76000	4.32176	4,487.040	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,436.63000	4.43663		4,272.98000	4.27298	4,436.630	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,025.14000	3.02514		3,267.06000	3.26706	3,025.140	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,386.37000	4.38637		4,224.34000	4.22434	4,386.370	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,064.70000	3.06470		3,308.24000	3.30824	3,064.700	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,435.83000	3.43583		3,693.71000	3.69371	3,435.830	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,953.36000	3.95336		3,805.67000	3.80567	3,953.360	14.45	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,587.03000	4.58703		4,881.59000	4.88159	4,587.030	14.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,910.64000	2.91064		2,799.63000	2.79963	2,910.640	14.58	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,906.29000	5.90629		6,231.93000	6.23193	5,906.290	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,093.10000	2.09310		2,013.17000	2.01317	2,093.100	14.72	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,467.86000	1.46786		1,412.78000	1.41278	1,467.860	14.85	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,362.42000	7.36242		7,712.91000	7.71291	7,362.420	14.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.40512	117.75447		8.35766	118.16563		14.50	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,588.41000	2.58841		2,764.84000	2.76484	2,588.410	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,540.71000	8.54071		8,305.98000	8.30598	8,540.710	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,616.89000	2.61689		2,794.52000	2.79452	2,616.890	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,476.59000	8.47659		8,243.06000	8.24306	8,476.590	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,645.90000	2.64590		2,824.74000	2.82474	2,645.900	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,413.09000	8.41309		8,180.77000	8.18077	8,413.090	14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.50578	119.34885		8.45657	119.76549		14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,753.68000	1.75368		1,870.94000	1.87094	1,753.680	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,628.34000	14.62834		14,328.96000	14.32896	14,628.340	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,771.92000	1.77192		1,890.03000	1.89003	1,771.920	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,548.84000	14.54884		14,250.31000	14.25031	14,548.840	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,790.28000	1.79028		1,909.26000	1.90926	1,790.280	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,469.57000	14.46957		14,171.91000	14.17191	14,469.570	13.98	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.60765	115.69479		8.55660	116.11720		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	2,664.14000	2.66414		2,241.73000	2.24173	2,664.140	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	2,578.96000	2.57896		2,156.55000	2.15655	2,578.960	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	2,493.86000	2.49386		2,071.45000	2.07145	2,493.860	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			278.39560	278.39560		278.38890	278.38890			0.00	0	497.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	16,594.40000	16.59440	16,601.10000	16.60110	16,594.400			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	16,604.40000	16.60440	16,611.10000	16.61110	16,604.400			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	16,614.40000	16.61440	16,621.10000	16.62110	16,614.400			0.00	0	0.00
R197	On 07/11/2013	Bond Future			282.35935	282.35935		282.35255	282.35255			126,779,348.15	449	2,498.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,369.35000	2.36935	2,362.55000	2.36255	2,369.350			0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	2,359.35000	2.35935	2,352.55000	2.35255	2,359.350			0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	2,349.35000	2.34935	2,342.55000	2.34255	2,349.350			0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.40658	105.46046		5.42716	105.43270		1.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,214.78000	68.21478	68,187.02000	68.18702	68,214.780		2.07	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.43401	106.94783		5.45985	106.91969		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	124.43000	0.12443	122.24000	0.12224	124.430		1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	829.38000	0.82938	855.33000	0.85533	829.380		1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	126.94000	0.12694	124.69000	0.12469	126.940		1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	820.89000	0.82089	846.78000	0.84678	820.890		1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	129.49000	0.12949	127.17000	0.12717	129.490		1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	812.44000	0.81244	838.26000	0.83826	812.440		1.67	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.43967	103.97416		5.47325	103.94573		1.38	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	333.36000	0.33336	324.25000	0.32425	333.360		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	502.64000	0.50264	521.96000	0.52196	502.640		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	337.05000	0.33705	327.85000	0.32785	337.050		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	497.84000	0.49784	517.07000	0.51707	497.840		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	493.07000	0.49307	512.21000	0.51221	493.070		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	340.77000	0.34077	331.48000	0.33148	340.770		1.37	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.43422	105.38190		5.48211	105.35310		1.09	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	221.98000	0.22198	214.28000	0.21428	221.980		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	641.27000	0.64127	662.37000	0.66237	641.270		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	224.02000	0.22402	216.26000	0.21626	224.020		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	637.25000	0.63725	658.29000	0.65829	637.250		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	226.07000	0.22607	218.25000	0.21825	226.070		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	633.24000	0.63324	654.22000	0.65422	633.240		1.07	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.32359	102.41814		5.40457	102.38894			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	12.12000	0.01212	41.32000	0.04132	12.120			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	8.51000	0.00851	37.71000	0.03771	8.510			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	4.91000	0.00491	34.11000	0.03411	4.910			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			210.10478	210.10478		210.09680	210.09680			0.00	0	1,054.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	12,885.22000	12.88522	12,893.20000	12.89320	12,885.220			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	12,895.22000	12.89522		12,903.20000	12.90320		12,895.220		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	12,905.22000	12.90522		12,913.20000	12.91320		12,905.220		0.00	0	0.00
R202	On 07/11/2013	Bond Future			213.09600	213.09600		213.08806	213.08806				224,603,184.00	1,054	42,966.00
R202	On 07/11/2013	Bond Future	208.99	Call	4,106.00000	4.10600		4,098.06000	4.09806		4,106.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	4,096.00000	4.09600		4,088.06000	4.08806		4,096.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	4,086.00000	4.08600		4,078.06000	4.07806		4,086.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.96659	107.73421		6.92771	107.87502			5.56	446,989,237.29	4,149	1,164.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,521.01000	94.52101		94,661.82000	94.66182		94,521.010	5.76	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000		0.00000	0.00000		0.000	5.76	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.10546	105.09424		7.06336	105.23700			5.54	384,224,541.44	3,656	7,179.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,935.84000	4.93584		4,807.29000	4.80729		4,935.840	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	72.88000	0.07288		87.09000	0.08709		72.880	5.41	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.99	Call	147.98000	0.14798		172.16000	0.17216		147.980	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,013.17000	4.01317		3,894.59000	3.89459		4,013.170	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,981.31000	3.98131		3,863.15000	3.86315		3,981.310	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	151.55000	0.15155		176.15000	0.17615		151.550	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,949.64000	3.94964		3,831.92000	3.83192		3,949.640	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	155.29000	0.15529		180.33000	0.18033		155.290	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000		0.00000	0.00000		0.000	5.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,864.72000	102.86472		103,007.48000	103.00748		102,864.720	5.73	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.24726	106.50420		7.20166	106.64895			5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,512.10000	4.51210		4,396.86000	4.39686		4,512.100	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	295.07000	0.29507		324.58000	0.32458		295.070	5.05	0.00	0	16.00
R203	On 06/02/2014	Bond Future	6.14	Call	398.74000	0.39874		435.31000	0.43531		398.740	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,985.07000	3.98507		3,876.89000	3.87689		3,985.070	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	404.90000	0.40490		441.87000	0.44187		404.900	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,958.16000	3.95816		3,850.38000	3.85038		3,958.160	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	411.13000	0.41113		448.50000	0.44850		411.130	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,931.33000	3.93133		3,823.95000	3.82395		3,931.330	5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.39880	103.78497		7.34924	103.93172			5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	361.21000	0.36121		390.01000	0.39001		361.210	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,416.75000	5.41675		5,298.80000	5.29880		5,416.750	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	365.66000	0.36566		394.72000	0.39472		365.660	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,389.82000	5.38982		5,272.13000	5.27213		5,389.820	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	370.16000	0.37016		399.48000	0.39948		370.160	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,362.94000	5.36294		5,245.51000	5.24551		5,362.940	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,939.04000	1.93904		1,878.22000	1.87822		1,939.040	5.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,942.59000	1.94259		2,028.52000	2.02852		1,942.590	5.32	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.56513	105.20859		7.51098	105.35735				0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	758.63000	0.75863		609.87000	0.60987		758.630		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	730.93000	0.73093		582.17000	0.58217		730.930		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	703.25000	0.70325		554.49000	0.55449		703.250		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.18595		104.56905		7.14197	104.76681		7.58	2,412,930,828.75	23,075	11,412.00
R204	On 01/08/2013	Bond Future	110.75	Call	95,685.55000		95.68555		95,883.31000	95.88331	95,685.550	7.85	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.30738		106.04384		7.26051	106.24445		7.30	2,440,811,065.28	23,017	25,245.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,745.01000		4.74501		4,587.69000	4.58769	4,745.010	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	280.88000		0.28088		324.17000	0.32417	280.880	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	287.14000		0.28714		331.11000	0.33111	287.140	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,706.25000		4.70625		4,549.61000	4.54961	4,706.250	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	293.51000		0.29351		338.16000	0.33816	293.510	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,667.62000		4.66762		4,511.66000	4.51166	4,667.620	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,048.53000		1.04853		1,149.73000	1.14973	1,048.530	7.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,372.93000		2.37293		2,273.52000	2.27352	2,372.930	7.26	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.42534		103.43594		7.37550	103.63927		7.41	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	699.01000		0.69901		759.49000	0.75949	699.010	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,026.05000		5.02605		4,883.20000	4.88320	5,026.050	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	708.56000		0.70856		769.59000	0.76959	708.560	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,992.75000		4.99275		4,850.45000	4.85045	4,992.750	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	718.21000		0.71821		779.80000	0.77980	718.210	7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,959.57000		4.95957		4,817.83000	4.81783	4,959.570	7.29	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.55464		104.83638		7.50148	105.04248		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	728.71000		0.72871		780.99000	0.78099	728.710	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,806.20000		6.80620		6,652.38000	6.65238	6,806.200	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	736.31000		0.73631		788.97000	0.78897	736.310	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,772.25000		6.77225		6,618.81000	6.61881	6,772.250	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	743.96000		0.74396		797.02000	0.79702	743.960	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,738.36000		6.73836		6,585.32000	6.58532	6,738.360	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.69216		102.24310		7.63532	102.45202			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	930.88000		0.93088		721.96000	0.72196	930.880		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	893.77000		0.89377		684.85000	0.68485	893.770		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	856.67000		0.85667		647.75000	0.64775	856.670		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.44439		101.30212		5.46079	101.29492		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,304.01000		30.30401		30,296.81000	30.29681	30,304.010	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.73	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.65790		102.73083		5.69872	102.72355		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	10.74000		0.01074		10.50000	0.01050	10.740	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	255.31000		0.25531		262.35000	0.26235	255.310	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	253.71000		0.25371		260.74000	0.26074	253.710	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	10.94000		0.01094		10.69000	0.01069	10.940	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	11.14000		0.01114		10.89000	0.01089	11.140	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	252.12000		0.25212		259.15000	0.25915	252.120	0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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 01/08/2013	Bond Future			7.48574	99.23904		7.43673	99.48451		9.37	736,055,959.68	7,417	17,289.00
R207	On 01/08/2013	Bond Future	106.18	Call	91,667.85000	91.66785	91,913.32000	91.91332	91,667.850	91,667.850	9.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	9.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.60220	100.63864		7.55048	100.88761		9.14	1,083,073,043.68	10,762	11,311.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,971.76000	4.97176	4,789.82000	4.78982	4,971.760	4,971.760	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	465.06000	0.46506	532.09000	0.53209	465.060	465.060	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	474.09000	0.47409	542.00000	0.54200	474.090	474.090	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,930.03000	4.93003	4,748.97000	4.74897	4,930.030	4,930.030	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,888.47000	4.88847	4,708.30000	4.70830	4,888.470	4,888.470	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	483.25000	0.48325	552.05000	0.55205	483.250	483.250	8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.71592	98.34931		7.66141	98.60171		9.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	809.42000	0.80942	883.48000	0.88348	809.420	809.420	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,941.84000	5.94184	5,763.50000	5.76350	5,941.840	5,941.840	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,903.31000	5.90331	5,725.64000	5.72564	5,903.310	5,903.310	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	820.09000	0.82009	894.82000	0.89482	820.090	820.090	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,864.93000	5.86493	5,687.93000	5.68793	5,864.930	5,864.930	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	830.87000	0.83087	906.27000	0.90627	830.870	830.870	8.95	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.84122	99.68094		7.78368	99.93672		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	737.12000	0.73712	795.70000	0.79570	737.120	737.120	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,414.31000	8.41431	8,217.11000	8.21711	8,414.310	8,414.310	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	744.99000	0.74499	804.03000	0.80403	744.990	744.990	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,373.52000	8.37352	8,176.78000	8.17678	8,373.520	8,373.520	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	752.93000	0.75293	812.42000	0.81242	752.930	752.930	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,332.82000	8.33282	8,136.53000	8.13653	8,332.820	8,332.820	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.97313	97.40795		7.91225	97.66725		9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	1,213.13000	1.21313	953.83000	0.95383	1,213.130	1,213.130	9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	1,169.97000	1.16997	910.67000	0.91067	1,169.970	1,169.970	9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	1,126.83000	1.12683	867.53000	0.86753	1,126.830	1,126.830	9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	9.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.63553	97.28714		7.58148	97.58689		9.99	744,830,343.84	7,656	9,400.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,242.67000	88.24267	88,542.42000	88.54242	88,242.670	88,242.670	10.35	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	10.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.74630	95.26338		7.68963	95.56734		10.45	412,014,118.50	4,325	6,016.00
R208	On 07/11/2013	Bond Future	6.79	Call	441.91000	0.44191	514.65000	0.51465	441.910	441.910	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,736.54000	5.73654	5,505.32000	5.50532	5,736.540	5,736.540	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	450.95000	0.45095	524.73000	0.52473	450.950	450.950	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,688.35000	5.68835	5,458.17000	5.45817	5,688.350	5,688.350	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	460.13000	0.46013	534.95000	0.53495	460.130	460.130	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,640.35000	5.64035	5,411.21000	5.41121	5,640.350	5,640.350	10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,834.92000	2.83492	2,689.84000	2.68984	2,834.920	2,834.920	10.45	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,505.03000	1.50503	1,663.91000	1.66391	1,505.030	1,505.030	10.45	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.85186	96.54142		7.79255	96.84955		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	797.69000	0.79769	880.78000	0.88078	797.690	797.690	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,786.16000	6.78616	6,561.12000	6.56112	6,786.160	6,786.160	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	808.81000	0.80881	892.70000	0.89270	808.810	808.810	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,741.37000	6.74137	6,517.13000	6.51713	6,741.370	6,741.370	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,696.73000	6.69673	6,473.31000	6.47331	6,696.730	6,696.730	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	820.04000	0.82004	904.75000	0.90475	820.040	820.040	9.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			7.96224	94.45196		7.90011	94.76427		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	724.99000	0.72499		790.62000	0.79062	724.990	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,594.68000	9.59468		9,348.00000	9.34800	9,594.680	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	733.24000	0.73324		799.42000	0.79942	733.240	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,546.92000	9.54692		9,300.79000	9.30079	9,546.920	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	741.57000	0.74157		808.31000	0.80831	741.570	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,499.26000	9.49926		9,253.69000	9.25369	9,499.260	10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.07646	95.74756		8.01131	96.06414			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	1,401.84000	1.40184		1,085.26000	1.08526	1,401.840		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	1,352.47000	1.35247		1,035.89000	1.03589	1,352.470		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	1,303.14000	1.30314		986.56000	0.98656	1,303.140		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			8.94485	76.19520		8.93581	76.26429		20.79	453,209,049.60	5,948	5,421.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,803.76000	7.80376		7,734.73000	7.73473	7,803.760	20.49	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	8.00	Call	0.00000	0.00000		0.06000	0.00006	0.000	20.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000	0.00000		0.00000	0.00000	0.000	21.41	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,246.09000	66.24609		66,315.18000	66.31518	66,246.090	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.04045	74.12548		9.03112	74.19556			441,713,735.32	5,959	18,032.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,221.96000	5.22196		5,227.96000	5.22796	5,221.960	22.13	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,197.39000	2.19739		2,273.47000	2.27347	2,197.390	22.09	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,613.20000	2.61320		2,694.15000	2.69415	2,613.200	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,531.27000	4.53127		4,542.14000	4.54214	4,531.270	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,644.76000	2.64476		2,726.03000	2.72603	2,644.760	22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,484.75000	4.48475		4,495.94000	4.49594	4,484.750	22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,438.57000	4.43857		4,450.08000	4.45008	4,438.570	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,676.54000	2.67654		2,758.13000	2.75813	2,676.540	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,733.86000	2.73386		2,755.51000	2.75551	2,733.860	22.44	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,280.44000	4.28044		4,372.17000	4.37217	4,280.440	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,909.33000	4.90933		5,002.72000	5.00272	4,909.330	22.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,287.03000	2.28703		2,310.34000	2.31034	2,287.030	22.53	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,348.48000	5.34848		5,442.52000	5.44252	5,348.480	22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,023.15000	2.02315		2,047.11000	2.04711	2,023.150	22.59	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,268.26000	6.26826		6,362.62000	6.36262	6,268.260	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,569.81000	1.56981		1,594.09000	1.59409	1,569.810	22.71	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.12949	75.11995		9.11986	75.19113			0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,830.48000	2.83048		2,892.20000	2.89220	2,830.480	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,396.49000	7.39649		7,387.03000	7.38703	7,396.490	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,342.30000	7.34230		7,333.09000	7.33309	7,342.300	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,857.42000	2.85742		2,919.39000	2.91939	2,857.420	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,884.71000	2.88471		2,946.94000	2.94694	2,884.710	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,288.60000	7.28860		7,279.65000	7.27965	7,288.600	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.21977	72.99207		9.20986	73.06415			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,930.32000	1.93032		1,972.37000	1.97237	1,930.320	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,150.31000	13.15031		13,120.28000	13.12028	13,150.310	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,948.34000	1.94834		1,990.61000	1.99061	1,948.340	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,077.67000	13.07767		13,047.86000	13.04786	13,077.670	21.53	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.86	Put	13,005.28000	13.00528	12,975.69000	12.97569	13,005.280	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,966.47000	1.96647	2,008.96000	2.00896	1,966.470	21.53	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.31041	73.99333	9.30021	74.06635			0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	1,975.94000	1.97594	1,902.92000	1.90292	1,975.940		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	1,901.36000	1.90136	1,828.34000	1.82834	1,901.360		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	1,826.90000	1.82690	1,753.88000	1.75388	1,826.900		0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.18928	159.18928	159.18367	159.18367			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,800.72000	13.80072	13,806.33000	13.80633	13,800.720		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,810.72000	13.81072	13,816.33000	13.81633	13,810.720		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,820.72000	13.82072	13,826.33000	13.82633	13,820.720		0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.53312	159.53312	159.52736	159.52736			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	456.88000	0.45688	462.64000	0.46264	456.880		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	466.88000	0.46688	472.64000	0.47264	466.880		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	476.88000	0.47688	482.64000	0.48264	476.880		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.38439	128.38439	128.38655	128.38655			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,605.61000	1.60561	1,603.45000	1.60345	1,605.610		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,615.61000	1.61561	1,613.45000	1.61345	1,615.610		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,625.61000	1.62561	1,623.45000	1.62345	1,625.610		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.21227	130.21227	130.21450	130.21450			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	222.27000	0.22227	224.50000	0.22450	222.270		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	212.27000	0.21227	214.50000	0.21450	212.270		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	202.27000	0.20227	204.50000	0.20450	202.270		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			130.59399	130.59399	130.59130	130.59130			0.00	0	2,050.00
R212	On 01/08/2013	Bond Future	137.99	Put	7,396.01000	7.39601	7,398.70000	7.39870	7,396.010		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future	138.00	Put	7,406.01000		7.40601	7,408.70000	7.40870		7,406.010		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	7,416.01000		7.41601	7,418.70000	7.41870		7,416.010		0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.45336	132.45336		132.45063	132.45063				0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Put	536.64000		0.53664	539.37000	0.53937		536.640		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	546.64000		0.54664	549.37000	0.54937		546.640		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	556.64000		0.55664	559.37000	0.55937		556.640		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.75006	87.45763		8.72602	87.64691			18.44	725,810,871.37	8,299	8,290.00
R213	On 01/08/2013	Bond Future	91.25	Call	76,842.61000	76.84261		77,031.89000	77.03189		76,842.610		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.85113	85.15437		8.82629	85.34631			19.64	634,144,593.39	7,447	7,820.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,658.98000	4.65898		4,601.25000	4.60125		4,658.980		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,608.69000	2.60869		2,742.90000	2.74290		2,608.690		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,640.58000	2.64058		2,775.54000	2.77554		2,640.580		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,611.01000	4.61101		4,554.03000	4.55403		4,611.010		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,672.69000	2.67269		2,808.41000	2.80841		2,672.690		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,563.38000	4.56338		4,507.16000	4.50716		4,563.380		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.94711	86.29675		8.92147	86.49135			19.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,959.46000	7.95946		7,871.34000	7.87134		7,959.460		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,755.46000	2.75546		2,861.94000	2.86194		2,755.460		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,782.05000	2.78205		2,889.08000	2.88908		2,782.050		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,903.37000	7.90337		7,815.80000	7.81580		7,903.370		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,847.54000	7.84754		7,760.54000	7.76054		7,847.540		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,808.79000	2.80879		2,916.39000	2.91639		2,808.790		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.04078	83.92665		9.01435	84.12386			19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,884.56000	1.88456		1,957.16000	1.95716		1,884.560		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,350.08000	13.35008		13,225.47000	13.22547		13,350.080		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,902.29000	1.90229		1,975.34000	1.97534		1,902.290		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,278.11000	13.27811		13,153.95000	13.15395		13,278.110		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,920.14000	1.92014		1,993.63000	1.99363		1,920.140		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,206.38000	13.20638		13,082.66000	13.08266		13,206.380		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.13639	85.07785		9.10912	85.27779				0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	2,211.58000	2.21158		2,011.64000	2.01164		2,211.580		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	2,135.57000	2.13557		1,935.63000	1.93563		2,135.570		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	2,059.65000	2.05965		1,859.71000	1.85971		2,059.650		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R214	On 01/08/2013	Bond Future			9.13496	76.41327		9.12092	76.52256			21.80	20,096,690.01	263	655.00
R214	On 01/08/2013	Bond Future	84.31	Call	65,965.37000	65.96537		66,074.66000	66.07466		65,965.370		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.23362	74.20686		9.21913	74.31762			23.27	0.00	0	14.00
R214	On 07/11/2013	Bond Future	7.79	Call	435.52000	0.43552		472.42000	0.47242		435.520		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,020.90000	13.02090		12,947.04000	12.94704		13,020.900		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,930.39000	12.93039		12,857.01000	12.85701		12,930.390		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	444.16000	0.44416		481.54000	0.48154		444.160		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	452.93000	0.45293		490.80000	0.49080		452.930		0.00	0	0.00

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	12,840.21000	12.84021	12,767.32000	12.76732	12,840.210	22.85	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.32716	75.20238	9.31221	75.31470		22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,471.53000	6.47153	6,448.70000	6.44870	6,471.530	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,865.34000	3.86534	3,954.83000	3.95483	3,865.340	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,897.06000	3.89706	3,986.85000	3.98685	3,897.060	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,423.69000	6.42369	6,401.16000	6.40116	6,423.690	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,929.55000	3.92955	4,019.66000	4.01966	3,929.550	22.91	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,376.77000	6.37677	6,354.56000	6.35456	6,376.770	22.91	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.23016	98.79672	9.21115	98.98514			17,487,019.44	177	780.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	15,767.83000	15.76783	15,579.41000	15.57941	15,767.830		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	15,638.28000	15.63828	15,449.86000	15.44986	15,638.280		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	15,508.98000	15.50898	15,320.56000	15.32056	15,508.980		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.33282	95.76909	9.31315	95.96020			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,752.07000	16.75207	16,560.96000	16.56096	16,752.070		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	16,622.74000	16.62274	16,431.63000	16.43163	16,622.740		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	16,493.67000	16.49367	16,302.56000	16.30256	16,493.670		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.43036	97.05398	9.41004	97.24769			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,342.75000	3.34275	3,149.04000	3.14904	3,342.750		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	3,241.48000	3.24148	3,047.77000	3.04777	3,241.480		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	3,140.40000	3.14040	2,946.69000	2.94669	3,140.400		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,167.83000	19,167.83000	19,164.78000	19,164.78000			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	Put	257.27020	0.02573	266.10570	0.02661	257.270	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	335.27020	0.03353	344.10570	0.03441	335.270	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	286.76320	0.02868	295.73340	0.02957	286.763	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	308.76320	0.03088	317.73340	0.03177	308.763	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	244.81060	0.02448	253.79890	0.02538	244.811	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	366.81060	0.03668	375.79890	0.03758	366.811	13.73	0.00	0	0.00

**Total for Derivatives :** 25,064,468,306.76      229,209      2 111 287.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.51578			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.88500	106.90606	6.88500	106.88641			0.00	0	63,900.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.66718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	8.32500	107.49223		8.32500	107.46841			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.27282			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.39965			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	48.19831		8.00000	48.18803			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.19000	97.90868		9.19000	97.88479			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.23500	104.10661		7.23500	104.08650			10,454,575,000.00	1,445,000	7,545,000.00
AB07	On 07/03/2014	Spot Bond	6.57500	104.79325		6.57500	104.77483			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.90578			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.62000	107.71782		8.62000	107.69313			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.64399			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	137.50833		0.62000	137.48878			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.17000	131.54359		2.17000	263.59162			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22669			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.17931			0.00	52,000,000	13,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36583			0.00	0	1,200,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.78073			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.81582			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.83908			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.49500	110.33662		7.49500	110.31457			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.01458			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.17500	105.75362		7.17500	105.73337			0.00	0	192,600.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.60309			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.65285			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.42125			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.43383			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.47172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70804			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86688			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.27500	105.61034		6.27500	105.59234			420,425,000.00	67,000	50,693,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.23028			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.08542			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.07000	131.19066		5.07000	131.15636			8,548,030,140.00	1,686,002	843,001.00
ABLI03	On 15/03/2015	Spot Bond		2.84000	126.12488		2.84000	126.09940			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.57000	117.22456		2.57000	117.20169			0.00	0	2,500,000.00
ABLI05	On 18/02/2018	Spot Bond		4.22000	100.42005		4.22000	100.39587			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.75000	103.41038		5.75000	100.33603			483,000,000,000.00	84,000,000	31,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.92000	112.06780		10.92000	112.03542			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.50115			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.75322			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.79467			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.91638			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.87000	110.35633		3.87000	110.33093			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	29.22927		100.00000	29.15846			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.91000	164.26557		1.91000	164.23645			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.64961		2.76000	152.61904			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		1.94000	166.62853		1.94000	166.59883			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.05000	168.33840		2.05000	168.30791			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.91625	70.99785		7.91625	70.97562			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.91625	70.99785		7.91625	70.97562			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.57567		84.61000	16.54785			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.02000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76383			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.04000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	44.53084		100.00000	44.44635			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.89000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.35000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.40000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.14000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44492			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28349			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.64000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.71500	103.62229		6.71500	103.60359			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.57000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.82000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.59000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.52000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58560			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.02500	117.64063		7.02500	117.61856			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.28791			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.61000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.73000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.62000	93.88484		2.62000	99.77930			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.70500	99.60778		2.70500	145.43504			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.65000	113.03699		2.65000	191.79531			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.07000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.47500	90.12251		9.47500	92.50061			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.67000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.22000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.56321			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.97000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.61500	107.35453		9.61500	107.71362			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		9.56000	107.89656		9.56000	108.14363			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.75000	89.87981		8.75000	91.23105			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.42000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		100.00000	3.20626		100.00000	3.19994			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.22000	109.94353		8.22000	109.91947			6,025,260,000.00	733,000	1,422,000.00
ABS5	On 01/05/2015	Spot Bond		6.83500	104.43588		6.83500	104.41681			6,835,000.00	1,000	5,900,000.00
ABS6	On 01/06/2020	Spot Bond		8.76500	98.48797		8.76500	98.46490			229,397,580,000.00	26,172,000	26,675,000.00
ABS7	On 11/09/2026	Spot Bond		9.81500	96.00413		9.81500	95.97914			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.48500	107.89401		7.48500	107.87247			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.32000	127.97927		1.32000	127.95864			2,640,000,000.00	2,000,000	2,000,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.13120		4.00000	125.10199			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		1.98000	133.61830		1.98000	267.75037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond		0.56000	123.22988		0.56000	125.96066			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.90000	123.15136		1.90000	125.60289			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.71717		100.00000	31.64032			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.36683			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.36683			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.18500	109.33378		11.18500	109.30144			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.80266			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.59570		100.00000	1.59183			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.85173			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.54770			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.74552			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.51111		100.00000	9.48807			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.73884			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.75359			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.96995		11.00000	57.95338			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.51111		100.00000	9.48807			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.36045			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59166			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	100.82782			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.86879			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.96089			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82769			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.85546			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86768			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02057			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02057			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02070			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80550			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02070			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02044			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.72883			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.78987			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77780			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.68007			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77780			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.83886			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.86641			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.87751			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.85531			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72216			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.80551			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.22000	104.75839	9.22000	104.84138			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73893			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.42000	105.29052	7.42000	100.75140			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.03023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.77991			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	100.03558			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.76823		100.00000	4.75769			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.43904		100.00000	6.42486			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.99226			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.47062			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.52811			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.82765			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30216			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30216			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.03558			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19660			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79984			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79318			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.95144			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13038			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.95073			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60554			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.79429			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.90504			0.00	500,000	500,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30392			0.00	1,405,002	702,501.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.67686			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.83101			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.82807			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68435			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81340			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.87197			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72445			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70552			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74227			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81118			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77225			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72779			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74004			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.69971		10.23000	103.67160			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75211			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73336			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.02780			0.00	4,000,000	2,000,000.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90607			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69058			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.26500	103.49085		9.26500	103.46524			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80778			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.17931		1.75000	108.28207			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73893			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.74097			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78762			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.81514			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.76008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.74574			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.80964			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.78211			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84265			0.00	2,107,504	1,053,752.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78762			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.82065			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36681			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.80964			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.78825			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.83535			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.84978			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66927			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.68095			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73320			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74990			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.85321			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.84045			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90309			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.79312			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89431			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89761			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90309			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.49257			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.85914			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.85914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	109.45025			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	110.24229			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73803			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73031			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.13877			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.21332			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.40423			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.77783			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	100.00000		8.81793		100.00000	8.77915			0.00	0	100,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.75522			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		6.59436		100.00000	6.57838			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.25339			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.39814			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.49457			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.23859			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.26483			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.29974			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.22795			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.85500		98.71899		7.85500	98.69738			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.30070			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.35374			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.48500		103.64219		8.48500	103.61880			97,713,260,000.00	11,516,000	6,685,000.00
AIR02	On 30/04/2023	Spot Bond	9.25500		118.28759		9.25500	118.25835			138,491,820,000.00	14,964,000	7,482,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		41.82299		100.00000	41.72167			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.13500		112.98069		7.13500	112.95916			154,686,800,000.00	21,680,000	18,639,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR03U		On 26/10/2014	Spot Bond		100.00000	39.91935	100.00000	39.82265			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond		100.00000	14.36900	100.00000	14.33720			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond		2.95500	150.71967	2.95500	150.68870			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond		4.57000	102.98584	4.57000	129.88186			6,420,859,140.00	1,405,002	702,501.00
ANG02		On 11/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.31031			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.82435			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.86087			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.84657			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.62457			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond		8.73500	107.59695	8.73500	107.57181			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.24839			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.14255			0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond		100.00000	87.17590	100.00000	86.97317			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond		0.00000	100.00000	0.00000	99.98342			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond		7.21000	112.64585	7.21000	112.62405			0.00	0	3,000.00
BAW3		On 02/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.61667			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.81024			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond		6.65500	103.30738	6.65500	103.28870			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.55796			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond		7.15500	104.60616	7.15500	104.58608			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond		8.67000	107.62817	8.67000	107.60322			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond		0.00000	100.00000	0.00000	99.91304			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond		10.93687	104.76533	10.93687	103.17272			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond		10.88513	102.12240	10.88513	101.58828			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.92547	101.98537	10.92547	101.51114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.81436			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96581		101.72913		10.96581	101.39956			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.95269		100.45459		11.95269	100.37040			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83460			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83460			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83467			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.18687		100.53446		11.18687	100.65582			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.10070		103.24871		11.10070	101.46229			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88513		102.12240		10.88513	101.58828			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.07033		102.04146		11.07033	101.59939			10,427,276,670.96	941,912	470,956.00
BAYA16	On 30/09/2016	Spot Bond	10.27017		94.62454		10.27017	101.01642			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.79011			0.00	3,795,092	948,593.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77658			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77658			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.73275			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.59115		100.66238		10.59115	100.70426			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.44500		99.90532		11.44500	99.81764			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	94.85658			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.68356		10.22500	97.09564			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	83.01636			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.56329			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.71328			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.06880		12.22500	100.77580			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.76463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond		11.13500	62.66047		11.13500	97.32325			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.74072			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.76065			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.76065			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75938			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.73116			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55262			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.93687	104.87524		13.93687	103.37405			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.24417	101.60585		15.24417	101.54945			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.15341	101.43941		14.15341	101.28724			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.01820			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.01820			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.01820			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.05758			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.36590		100.00000	9.34813			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.19841		100.00000	20.14948			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.38282		100.00000	18.33828			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.34742		100.00000	11.31993			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.34742		100.00000	11.31993			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.71958		100.00000	13.68634			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.88777		100.00000	11.85898			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	64.94228		100.00000	64.81907			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.22001			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.83479			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.85499			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP71U	On 15/08/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.88000		105.58177	1.88000	170.01792				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17500		94.41657	8.17500	137.78681				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17500		95.71358	8.17500	138.09764				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56000		98.66608	8.56000	98.64348				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.88967				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.39248				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.99997				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.05573				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.76039				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.92256	100.00000	62.77013				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.88500		99.50934	7.88500	99.48843				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.22793				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.16425				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.16789				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.18003				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.19215				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.22584				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		8.82220	100.00000	8.80083				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.01604				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.01694				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.01733				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01745			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01899			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02102			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.52429		100.00000	5.51091			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.52429		100.00000	5.51091			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74605			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81036			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82789			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.27000	104.93761		8.27000	104.91451			0.00	0	165,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88046			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97374			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.94329		100.00000	3.93373			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.94329		100.00000	3.93373			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.40000	108.61599		6.40000	103.50741			0.00	0	2,870,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.49177			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.97007			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.50089			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.81140			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09886			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.53188		100.00000	7.51363			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.31236			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10272			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.16649			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28236			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.76427			0.00	0	0.00

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	102.54906			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.80561			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.79240		100.00000	10.76625			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.97500	110.29615		6.97500	110.27560			2,225,025,000.00	319,000	1,066,000.00
CBL08	On 02/11/2016	Spot Bond		9.32000	116.59858		9.32000	116.56972			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.05266			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.84828			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.02000	106.05633		9.02000	106.03090			1,939,300,000.00	215,000	7,477,000.00
CBL12	On 06/09/2018	Spot Bond		11.04500	105.57906		11.04500	105.54822			0.00	0	1,000,000.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.97427			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.29500	101.02396		11.29500	100.99330			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.66482			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.21000	102.62132		9.21000	102.59621			8,049,540,000.00	874,000	1,307,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.81836			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.73500	101.97064		11.73500	101.93852			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96399			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.23961			0.00	948,376	474,188.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.56438			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.07500	94.39167		10.07500	94.36646			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.00500	117.19223		10.00500	117.16097			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.85500	113.13752		9.85500	113.10777			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.29500	117.27660		9.29500	117.24766			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45439			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.57000	105.16106		11.57000	105.12892			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.77240			0.00	0	0.00

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	100.89969			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.32177			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.36952			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.26225			0.00	1,405,002	702,501.00
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	101.35854			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.47718			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.44975			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.74997			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.71102			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.59470			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.36074			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.29771			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	100.78891			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.74500		105.53166		10.74500	105.50106			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.32500		103.88528		8.32500	103.86186			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.84193			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.02795			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.25733			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.25733			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.65084			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000		22.43908		100.00000	22.38471			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		22.25693		100.00000	22.20302			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		57.35354		100.00000	57.21460			0.00	0	0.00

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	57.35354	100.00000	57.21460				0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	57.35354	100.00000	57.21460				0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	57.35354	100.00000	57.21460				0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	57.35354	100.00000	57.21460				0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	57.35354	100.00000	57.21460				0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82772				0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	57.35354	100.00000	57.21460				0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	57.76686	100.00000	57.62692				0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.32439				0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.07866				0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.83429	10.11000	100.80727				0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.07866				0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.42713				0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.62422				0.00	0	0.00
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.80065				0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	101.21125	2.76000	113.31416				0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511				0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	110.21664	3.14000	113.32945				0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.44102	8.25000	103.41830				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	101.07866				0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.07866				0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.31395	3.10000	112.92165				0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.00135	2.40000	112.62541				0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.19796				0.00	0	0.00

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	101.12857			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.33286			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.33748			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.08500	103.65568		8.08500	103.63324			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.36453			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35914			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16993			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17398			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.13500	103.83075		8.13500	103.80813			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.13500	103.83075		8.13500	103.80813			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.66836			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.53813			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.18500	102.66616		8.18500	102.64366			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.84995			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94542			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24840			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24840			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	65.59174		100.17539	65.43260			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16601			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.42094			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86287			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.23295			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.06903		9.35000	104.04276			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.06903		9.35000	104.04276			0.00	0	0.00

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	101.17884			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18239			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	88.13630			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.09718			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82848			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.05467			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62531			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62531			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62531			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62531			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62531			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64240			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67071			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67071			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67071			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67071			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67071			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67545			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.06500	105.87732	9.06500	105.85182			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00117			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25206			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71679			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71679			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97768			0.00	0	0.00

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	101.94443				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.14388				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77661				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77110				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.78888				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.28431				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.51112				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.44470				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.78665				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.07294				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.03379				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.72048				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.60551				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.74905				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.87563				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.87563				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.87563				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.87563				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.77965				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.19544				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77965				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77965				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77019				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.66066				0.00	1,492,814	746,407.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77019				0.00	0	0.00



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	100.48592			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.91325			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66069			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66069			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65286			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.77867		100.00000	6.76226			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.88662			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	101.67047			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.75500	94.33235		10.75500	94.96424			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.27500	93.73569		11.27500	96.60656			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62083			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.91627			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.62798			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13487			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.10379		8.80500	102.17754			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79312			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13636			0.00	0	0.00

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	100.83385			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.85035			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.91408			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.44124			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.03737			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.03737			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.03737			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.93863			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.67700			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.19673			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.12416			0.00	0	20,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000		28.76047	100.00000	28.69611				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		28.76047	100.00000	28.69611				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.28645	7.01000	36.89933				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	139.27384				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000		0.00073	100.00000	0.00073				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00073	100.00000	0.00073				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.56000		98.66608	8.56000	126.27773				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.17500		31.40355	8.17500	137.78681				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.17500		31.79129	8.17500	138.09764				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.47289				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.34013				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.43099				0.00	0	0.00

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	100.43099			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.86102			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79883			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.81111			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80964			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13487			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.72810			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.63500		113.24331		8.63500	109.89998			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67000		102.66434		8.67000	102.64054			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.98500		115.58255		9.98500	115.55178			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.08500		107.29390		8.08500	107.27067			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.57500		110.23956		9.57500	110.21154			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.06500		97.14353		10.06500	97.11746			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.90500		98.21006		10.90500	98.18158			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.90500		90.93544		10.90500	90.90906			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.16328			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.20765			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.07135			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.98297			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.70908			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.11770			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.43500		92.60290		12.43500	91.05533			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.74675		100.00000	9.71632			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.03040			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.94500		97.78684		7.94500	98.82213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG46	On 29/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	100.00000		82.52698		100.00000	82.34560			30,000,000,000,000.00	300,000,000	150,000,000.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.08479			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.48814			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.73912			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.77678			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.70125			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.08500		104.54297		7.08500	104.52278			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.88500		122.72367		6.88500	122.70097			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.18000		110.88318		8.18000	106.14095			15,075,740,000.00	1,843,000	41,904,000.00
DV23	On 27/02/2023	Spot Bond	8.71500		112.49662		8.71500	112.47011			70,142,782,080.00	8,048,512	91,062,956.00
E170	On 01/08/2020	Spot Bond	7.84000		130.05214		7.84000	130.02451			627,200,000.00	80,000	18,101,500.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.07577			0.00	0	500,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.48302			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.60756			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.69018			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.38893			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99980		0.00010	130.84322			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.13500		114.41511		2.13500	114.39417			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.18500		101.38515		2.18500	101.36645			21,850,000,000.00	10,000,000	5,000,000.00
EL30	On 29/07/2030	Spot Bond	2.30000		101.21904		2.30000	101.19384			0.00	0	190,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.47500		105.56746		9.47500	105.54090			0.00	0	128,600.00
EMM02	On 11/03/2021	Spot Bond	9.32500		111.62855		9.32500	111.60091			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.95500		103.01884		9.95500	102.99164			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.52000		91.75974		10.52000	95.49294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.29227				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.89390				0.00	4,000,000	1,000,000.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.03777				0.00	68,000,000	34,000,000.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	57.94178	100.00000	57.80141				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	60.96949	100.00000	60.82179				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	97.12924	100.00000	96.87826				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	92.13560	100.00000	91.90977				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.08680	3.00000	128.06037				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04500	104.22401	11.04500	104.19356				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.10080				0.00	1,861,628	8,130,814.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.12899				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.46466				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.65500	84.31648	9.65500	98.94556				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.57104				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.43796				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.40632				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.60174				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.55927				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.27405				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.32530				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.36634				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.28021				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.29408				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.35531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.52500		105.59889		6.52500	105.58037			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.43500		109.69586		7.43500	109.67398			5,814,170,000.00	782,000	250,515,000.00
ES23	On 25/01/2023	Spot Bond	8.27500		111.36849		8.27500	111.34395			0.00	0	279,741,000.00
ES26	On 02/04/2026	Spot Bond	8.75000		95.76617		8.75000	95.74377			25,130,000,000.00	2,872,000	46,526,000.00
ES33	On 15/09/2033	Spot Bond	9.53000		84.78751		9.52000	84.84233			34,502,412,000.00	3,620,400	909,267,192.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.26458			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.25695			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.64970			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.43185			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.72829			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.21214		100.00000	10.18739			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.93784		100.00000	9.91376			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.45559			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.50818			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.67642			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.77103			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.13500		105.36261		7.13500	105.34253			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.13500		98.28029		9.13500	98.25632			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.81703			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.81696			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.11761			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.35125			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.93500		105.56812		10.93500	105.53741			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.24801			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		82.11029		100.00000	81.91927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.00000		123.84410	2.00000	124.65254				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.01000		133.28810	2.01000	267.08850				0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond	2.68500		99.84713	2.68500	145.78459				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.54000		114.90703	2.54000	194.96886				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.29500		117.07566	7.29500	117.05286				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		33.81169	100.00000	33.73726				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		33.81169	100.00000	33.73726				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10600		56.47158	8.10600	55.75008				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200		36.04566	9.50200	32.13983				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		34.82955	9.73000	33.89181				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		87.05916	100.00000	86.85479				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.51585				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.01771				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.37678				0.00	4,000,000	2,000,000.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.85577				0.00	2,000,000	1,000,000.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.95856				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.95856				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.47293				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.92344				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.97213				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.12875				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.82778				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.91886				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.05654				0.00	2,000,000	1,000,000.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.24051	7.47000	98.00000				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
FRC116		On 20/06/2017	Spot Bond	7.47000	100.24051		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11128			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90309			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11120			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20395			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85584			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.29125			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33343			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88662			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.19325		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05216			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26058			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94919			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01495			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19631			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10792			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24970			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32800			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19304			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15487			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03138			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01167			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27799			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26167			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21703			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.28017			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.08060			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.77018	100.09221	11.74164			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.79533			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34212			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.96741			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09386			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.79213			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.04181			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.89657			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.90770			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.81996			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.83715			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.12759			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.46810			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82146			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.46810			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.80929			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.82065			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.37027	13.22500	51.35211			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76779			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.45197			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.45197			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.18280			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.80854			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.57500		87.60460		3.57500	90.61422			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	100.84815			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.84815			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.49609			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62083			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.02454			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.38828			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.29093			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.19294			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.89983			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.89436			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.12985			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.17697			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.75558			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03798			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.24000		119.45203		3.24000	113.52105			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.91209			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.92208			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.22000		109.46163		3.22000	113.69138			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.90000		98.98646		0.90000	118.85425			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.24000		106.50213		3.24000	113.52105			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.88000		104.82733		1.88000	120.50280			0.00	0	0.00

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	107.03012		1.95000	123.84074			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.04346			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	22.39727		100.00000	22.34301			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43457			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24747			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.60658		4.73000	111.57833			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27073			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.78325			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90547			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.20986			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06958			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02747			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	100.84138			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15437			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	100.84030			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.30786			0.00	4,000,000	2,000,000.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.20673			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.03250			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.68562		100.00000	8.66459			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.96292			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.35500	103.33069		10.35500	99.94330			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.95754			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.16500	103.38637		7.16500	99.96076			0.00	0	0.00

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	99.93882				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.96777				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.96211				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.95518				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.95084				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000		139.80247	4.02000	139.76983				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.12858				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.84552				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.26837				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.76014				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.44637				0.00	246,000,000	256,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.06304				0.00	0	10,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.11915				0.00	0	10,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.52000		127.82248	2.52000	256.13273				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.02000		133.17826	2.02000	266.86831				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.74000		125.54855	2.74000	251.57468				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.37000		102.91650	2.37000	121.20641				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.03525				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.90000		121.78390	1.90000	121.76237				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.23821				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.43943				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.95915				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	99.90947				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.68918				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.75000		93.21670	2.75000	93.19809				0.00	0	0.00

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		0.92968	100.00000	0.92744				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.27554	104.97509	14.23942				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.52277				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.51327	101.07593	18.46799				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.33422	100.44759	10.30909				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.76444				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.87273	100.76967	16.83157				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.60220				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.69047				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.09981				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.37000		103.19377	2.37000	103.17418				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.74792				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.72754				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.41968				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29000		97.08858	2.29000	103.18509				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000	0.00000	98.10843				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		96.79232	2.32000	102.87014				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.35592				0.00	4,000,000	2,000,000.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.75822				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.22000		130.97566	2.22000	332.60039				0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.67621				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.55799				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.91500		106.20189	5.91500	106.18508				0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.33500		106.97885	6.33500	106.96073				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond		7.22500	105.14071		7.22500	105.12044			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.71000	105.94085		7.71000	105.91907			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.89500	113.17202		7.89500	113.14808			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.53000	104.13601		8.53000	104.11237			7,267,560,000.00	852,000	479,000.00
FRX23	On 28/02/2023	Spot Bond		9.54500	91.83870		9.54500	92.09824			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.61500	109.24350		9.61500	109.21546			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.35000	97.39747		10.35000	97.37032			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.54000	79.18756		10.54000	79.16534			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	100.48843			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39996			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.02000	104.31143		9.02000	104.28629			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			80,800,000,000,000.00	808,000,000	400,000,000.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.31786			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.31856			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.70372			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98555			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.89884			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.95087			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.87801			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		100.00000	80.04386		100.00000	99.99993			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.34308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.44508			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.10125			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.10365			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.10826			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.23206		100.00000	3.22490			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.11400			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.12194			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93662			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.33434			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.29170			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.89831			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.74205			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.90977			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53991			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72921			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.23297			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.87758			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.96588			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.31055			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.10260			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.75762			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.75762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.27394			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.22430			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.67144		102.00786		7.67144	101.75839			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.04922			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23562			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.02451		102.00946		8.02451	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.42630			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.25015			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.47521		102.01678		8.47521	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.76201			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26790			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.52559			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.45146			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26901			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33275			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34557			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.99000		109.32189		7.99000	109.29862			7,534,570,000.00	943,000	32,800,000.00
HWAY23	On 07/12/2023	Spot Bond	1.79000		135.73251		1.79000	271.98833			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.77000		139.02475		1.77000	272.43910			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.50500		97.72352		9.50500	97.69887			2,813,480,000.00	296,000	12,568,000.00
HWAY35	On 31/07/2035	Spot Bond	9.50000		97.73460		9.50000	97.70996			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		109.84789		1.68000	109.82913			100,800,000,000.00	60,000,000	614,368,659.00
I2038	On 31/01/2038	Spot Bond	2.15000		108.32184		2.15000	108.30196			51,600,000,000.00	24,000,000	405,999,677.00
I2046	On 31/03/2046	Spot Bond	2.40000		102.70798		2.40000	103.26836			49,356,000,000.00	20,565,000	195,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond		2.37000	109.84392		2.39000	109.28886			47,945,100,000.00	20,230,000	39,264,091.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.65000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.18500	108.72133		7.18500	108.70047			0.00	0	158,300.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.26813			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11521			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.86562			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22933			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.94500	104.37222		6.94500	104.35286			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.68500	107.83633		7.68500	107.81423			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.37000	109.86009		8.37000	109.83562			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.87500	103.43716		6.87500	103.41807			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15573			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23333			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.54648		3.87000	110.52092			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.50500	105.78972		7.50500	105.76819			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.92047			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.91504			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.72000	106.14332		0.72000	125.28392			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.97000	106.08283		1.97000	124.93679			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50303			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.45160			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.04000	105.65508		8.04000	105.63232			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.92658			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.52775			0.00	10,000,000	22,400,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.31874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.56500	98.48336		8.56500	98.46079			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.08000	91.53654		9.08000	91.51445			3,613,840,000.00	398,000	457,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96310			0.00	25,000,000	35,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.17000	85.39101		8.17000	99.19848			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	100.00000	8.81793		100.00000	8.77915			67,500,000,000,000.00	675,000,000	495,000,000.00
IBL53	On 31/07/2018	Spot Bond	100.00000	1.74181		100.00000	1.73415			1,500,000,000,000.00	15,000,000	15,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.25000	103.60097		7.25000	96.56091			5,887,000,000,000.00	812,000,000	581,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.11000	104.02003		8.11000	96.17608			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00212		100.00000	0.00212			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.41319		5.00000	101.39951			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.41319		5.00000	101.39951			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.01342		5.00000	100.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.41319		5.00000	101.39951			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.51813		4.00000	101.50721			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.63008			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55739			0.00	0	15,000,000.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.70881			0.00	0	15,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.18500	111.84887		9.18500	111.82142			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60809			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60809			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.57111			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.19350		100.00000	8.17365			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.13312			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.55734			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.34378			0.00	0	0.00

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		9.18500	102.92250		9.18500	102.89738			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.01840			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.19849			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.37767			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.87907			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.63822		100.00000	4.62273			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.20028		5.35000	99.11381			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	98.79043		5.45000	98.70307			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			84,000,000,000.00	16,000,000	16,000,000.00
IND333	On 13/08/2013	Spot Bond		5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	98.99486		5.45000	98.90714			0.00	0	0.00

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		82.95455	100.00000	82.76644				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		79.17570	100.00000	79.00433				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		77.99145	100.00000	77.82516				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		76.84211	100.00000	76.68067				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		75.72614	100.00000	75.56936				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		74.64213	100.00000	74.48980				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		73.58871	100.00000	73.44064				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		72.56461	100.00000	72.42063				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000		75.00001	100.00000	75.00001				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.69303				0.00	808,524	404,262.00
ING115	On 31/03/2016	Spot Bond	10.93687		103.62787	10.93687	102.49097				15,567,168,904.42	1,423,366	711,683.00
ING116	On 31/03/2016	Spot Bond	10.93687		101.10412	10.93687	100.98670				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.78928				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.34342				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.77260				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.11940	6.50000	102.10155				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.87563				0.00	456,626	228,313.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.57835				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.94884				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		24.55268	100.00000	24.49320				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		15.71372	100.00000	15.67565				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.09524				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09524			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20360			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92335			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.22318			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.93667			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.98097			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.79950			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.80535			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.82791			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.62369			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.60906			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29587			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31488			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.93667			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.74315			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60028			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.45581			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.27849			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00990			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00990			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.28559			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	66.32894		100.00000	66.16826			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.73276			0.00	1,172,448	586,224.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00023			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00

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		93.35038	100.00000	93.11224				0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.19228				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.29004				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.29647				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.30080				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.19500		104.52126	8.19500	104.49834				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.62500		104.59014	6.62500	104.57162				874,500,000.00	132,000	1,616,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.14291				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.62000		107.30861	8.62000	107.28401				6,473,620,000.00	751,000	6,219,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.47489				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.49230				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.80472				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.36500		104.87470	8.36500	104.85122				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.13073				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.18759				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.06000		97.70326	3.06000	115.06458				0.00	0	3,700,000.00
IV019	On 31/03/2028	Spot Bond	3.86500		94.37692	3.86500	126.74762				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.98723				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.60865				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.42135				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.37312				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.02888				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.71140				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.21506				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond		3.68000	88.90958		3.68000	89.66581			17,191,605,760.00	4,671,632	2,335,816.00
IV030A	On 31/01/2025	Spot Bond		3.68000	88.83546		3.68000	95.13559			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.10671			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.10504			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76786			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.63500	110.92061		11.63500	110.88653			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.86500	93.37534		3.86500	126.74762			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IWA331	On 01/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
IWA332	On 08/08/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IWA333	On 15/08/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond		5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IWA344	On 31/10/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IWA345	On 07/11/2013	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IWA346	On 14/11/2013	Spot Bond		100.00000	77.65957		100.00000	77.49469			0.00	0	0.00

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	76.51992	100.00000	76.35983				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.54695				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.03445				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.03488				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.03228				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.46823				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.76937				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.03187				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.03054				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.82224				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.03173				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.20353				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.37014				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.10138				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35089				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35345				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35859				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33548				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.22270				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	100.00000	8.89600	100.00000	8.85688				0.00	0	300,000,000.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98540				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		96.58793	100.00000	96.33508				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		80.52516	100.00000	80.34934				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		60.89569	100.00000	60.74817				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		62.16980	100.00000	61.97570				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		57.98287	100.00000	57.87286				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.01796				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		10.25382	100.00000	10.22898				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		37.93345	100.00000	37.84156				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.30030				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.22898	100.00000	10.20420				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.31661				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		48.86649	100.00000	48.71393				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.25429				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.97772				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.55500		143.65563	8.55500	143.62293				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.36715				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.18764				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.72000		100.06874	8.72000	100.04514				10,176,240,000.00	1,167,000	2,775,000.00
LGL03	On 03/04/2018	Spot Bond	8.77000		66.96390	8.77000	98.20669				0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.50328	8.00000	101.48165				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.33297				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.43500		99.91648	11.43500	99.88612				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.46275				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.97074				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.31598			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.82922			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.41630			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.97149			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.86784			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30469			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.41208			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.39593			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25928			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.06156			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.78466			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83877			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51135			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75199			0.00	0	25,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.03677			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	82.10899		100.00000	81.92932			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	65.56867		100.00000	65.40983			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	57.30304		100.00000	57.16422			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	37.26306		100.00000	37.17279			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	32.15601		100.00000	32.07810			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	23.10812		100.00000	23.05214			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.48500	105.06671		8.48500	105.04285			1,730,940,000.00	204,000	2,278,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.94920			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.80589			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.87753			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.01481			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.03046			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.10868			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.46971			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.49318			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.85500	104.78243		7.85500	104.76038			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.55500	104.02499		8.55500	104.00132			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.40000	104.21697		9.40000	104.19096			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.91500	105.50741		5.91500	105.49060			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69427			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.72211			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.43000	104.94979		9.43000	104.92322			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.33500	105.44811		7.33500	105.42747			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13496			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.78000	101.48306		8.78000	101.45923			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.08507			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.48000	101.43373		8.48000	101.41071			3,782,080,000.00	446,000	3,053,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.39500	103.95777		6.39500	103.93998			7,136,820,000.00	1,116,000	3,413,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	68.86792		100.00000	68.73823			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.38500	103.99931		7.38500	103.97883			0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	8.42500	106.14092		8.42500	106.11711			2,948,750,000.00	350,000	1,362,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	67.09559		100.00000	66.97248			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.64000	102.50614		5.64000	102.49052			0.00	0	15,000,000.00
N4A111		On 14/08/2020	Spot Bond	100.00000	7.07454		100.00000	7.05740			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.18742		100.00000	0.18697			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.40711		100.00000	7.38916			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.49780		100.00000	7.47964			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.89504		100.89771	6.87820			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.98530		100.61875	6.96828			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.25697			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.26974			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.30169			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.32309			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.34651			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.36779			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.37828			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.50636			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.65551			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18742		100.00000	0.18697			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18742		100.00000	0.18697			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.91500	97.55720		8.91500	97.53408			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.13500	102.98927		7.13500	99.51555			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.50646			0.00	4,410,000	1,470,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.43491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.36055			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.97581			0.00	0	8,800,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.57531			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.14857			0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09838			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.98500	110.88853		6.98500	110.86784			1,557,655,000.00	223,000	2,621,900.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.25735			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.73500	116.82882		8.73500	116.80168			5,703,955,000.00	653,000	1,630,000.00
NBK4	On 28/10/2024	Spot Bond		10.73000	31.79871		10.73000	31.78983			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.43500	106.28383		7.43500	106.26263			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22751			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.24031			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.73500	103.97992		6.73500	103.96120			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98055			0.00	38,000,000	36,500,000.00
NBK9A	On 23/03/2016	Spot Bond		7.63500	107.37447		7.63500	107.35261			2,099,625,000.00	275,000	571,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.65405			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	101.27099			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67662			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45386			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31679			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.25599			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.04757			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	100.11206			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12252			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.03517			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32892			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.29970			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.06037			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19195			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96575			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.47743			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.48283			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.75824			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.71373			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.42187			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68645			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67512			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.67457			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.13500	108.51722		8.13500	108.49371			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.12749			0.00	0	11,000,000.00
NED6	On 20/09/2013	Spot Bond		5.17500	104.18145		5.17500	104.16678			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.17500	105.64738		6.17500	101.18561			6,107,075,000.00	989,000	1,112,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35669			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.87000	115.18682		11.87000	115.15074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.96921				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.74944				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.34719				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.03000	159.29426	2.03000	159.26551				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.48000	104.71188	8.48000	104.68826				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.78928				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75643				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75643				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.11000	108.49538	9.11000	108.64819				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.22695				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.58131				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.16210				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.15056				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.19836				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.31000	108.49481	9.31000	109.92318				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.24617				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.19841				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.22702				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.51000	108.49458	9.51000	108.64154				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.32258				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26528				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.24612				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.60865				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.49227				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.28431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond		3.94500	135.99641		3.94500	135.96480			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.63500	106.13145		6.63500	106.11263			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.22500	119.13967		8.22500	119.11343			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.65500	125.62625		8.65500	125.59733			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		1.92500	167.43476		1.92500	167.40501			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.23500	126.51169		9.23500	126.48049			0.00	0	3,141,600.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23950			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23321			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.02988			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70260			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.69028			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.36193			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.75972			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.94805		100.00000	17.90457			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	19.24156		100.00000	19.19495			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	19.28635		100.00000	19.23963			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	19.31322		100.00000	19.26643			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	19.95810		100.00000	19.90976			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	20.67466		100.00000	20.62457			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	25.15309		100.00000	25.09215			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.41500	107.46747		6.41500	107.44893			7,210,460,000.00	1,124,000	2,880,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	8.61079		100.00000	8.58993			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.42000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	29.55864		100.00000	29.48703			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.93555	100.00000	9.91148				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.12001				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.77481				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.44014				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		100.31337	100.00000	100.05350				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.19405				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.00381				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.58379				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.29173				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.70519				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.69243				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.84530				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.77517				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.73418				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.70751				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.76234				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.81956				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.76894				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.73534				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.86859				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.80947				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.76778				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.03166				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.03272				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.03320				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.03426				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.03880				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.03986				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.37125				0.00	4,350,000	1,450,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.18500		112.89510	6.18500	112.87641				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.79500		93.79001	5.79500	93.77545				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.97500		37.95562	7.97500	37.94751				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	6.23500		119.31533	6.18500	119.40265			136,056,248,185,000.00	21,821,371,000	16,223,114,000.00	
R158	On 15/09/2015	Spot Bond	6.18500		119.42242	6.18500	119.40265				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.08500		88.05441	6.08500	88.04007				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.18500		125.56401	6.18500	125.54323				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.01500		83.10739	6.01500	83.09401				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.12500		102.37660	5.12500	99.98596				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.20000		119.64242	8.15500	120.02503			153,344,747,800,000.00	18,700,579,000	14,075,580,512.00	
R187P	On 21/12/2026	Spot Bond	7.89500		35.46400	7.89500	35.45650				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.81500		33.18713	7.81500	33.18018				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.52000		278.19655	1.52000	278.15014			43,234,880,000.00	28,444,000	245,790,816.00	
R201	On 21/12/2014	Spot Bond	5.40500		105.38579	5.42500	105.34313			1,304,767,000,000.00	241,400,000	1,974,840,000.00	
R202	On 07/12/2033	Spot Bond	2.05000		209.95453	2.05000	209.91649			40,622,800,000.00	19,816,000	1,430,566,896.00	
R2023	On 28/02/2023	Spot Bond	7.91500		102.13913	7.86500	102.44753			45,349,625,700,000.00	5,729,580,000	4,517,701,000.00	
R203	On 15/09/2017	Spot Bond	6.96000		107.65795	6.92000	107.78336			17,696,976,240,000.00	2,542,669,000	5,484,757,000.00	
R2037	On 31/01/2037	Spot Bond	9.11500		94.10634	9.11500	94.08354			1,795,655,000,000.00	197,000,000	572,000,000.00	
R204	On 21/12/2018	Spot Bond	7.18000		104.49503	7.13500	104.67782			27,553,522,840,000.00	3,837,538,000	5,727,636,510.00	

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		9.20500	98.92521		9.20500	98.90102			12,397,580,625,290.00	1,346,831,138	2,943,835,975.00
R205	On 31/03/2014	Spot Bond		100.00000	58.25917		100.00000	58.11803			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.44000	101.23039		5.45500	101.20886			4,792,640,000,000.00	881,000,000	2,346,810,000.00
R207	On 15/01/2020	Spot Bond		7.48000	99.16875		7.43000	99.39997			25,643,108,040,000.00	3,428,223,000	3,800,151,105.00
R208	On 31/03/2021	Spot Bond		7.63000	97.21826		7.57500	97.50399			24,938,769,450,000.00	3,268,515,000	9,100,586,200.00
R209	On 31/03/2036	Spot Bond		8.94000	76.14122		8.93000	76.19953			80,732,978,430,000.00	9,030,534,500	9,024,274,223.00
R210	On 31/03/2028	Spot Bond		1.96500	159.07548		1.96500	159.04705			216,150,000,000.00	110,000,000	484,341,090.00
R211	On 31/01/2017	Spot Bond		0.02000	128.29260		0.02000	128.27644			18,007,000,000.00	900,350,000	586,886,287.00
R212	On 31/01/2022	Spot Bond		1.40000	130.50061		1.40000	130.47931			4,348,400,000.00	3,106,000	1,435,298,164.00
R213	On 28/02/2031	Spot Bond		8.74500	87.39572		8.72000	87.57246			20,077,540,560,000.00	2,295,888,000	4,935,959,634.00
R214	On 28/02/2041	Spot Bond		9.11500	76.47605		9.11500	76.45753			27,686,617,694,220.00	3,037,478,628	7,645,385,000.00
R224C	On 15/09/2013	Spot Bond		5.18500	99.36481		5.18500	99.35079			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.28500	96.80606		5.28500	96.79234			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.39500	94.20048		5.39500	94.18685			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.24500	90.50528		6.24500	90.49016			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.08500	88.05441		6.08500	88.04007			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.00500	85.62864		6.00500	85.61488			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.01500	83.10739		6.01500	83.09401			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.46000	97.92002		5.46000	97.90568			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.48000	95.31276		5.48000	95.29868			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.43000	92.83353		5.43000	92.81995			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.15500	89.18540		6.15500	89.17063			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.02500	86.78372		6.02500	86.76965			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.00500	84.29307		6.00500	84.27944			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.06500	81.67462		6.06500	81.66129			0.00	0	0.00

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		6.89500	76.83125		6.89500	76.81703			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.94500	74.11344		6.94500	74.09961			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.14000	70.96976		7.14000	70.95615			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.12000	68.59480		7.12000	68.58169			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.10000	66.31214		7.10000	66.29950			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.09000	64.07828		7.09000	64.06609			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.39000	60.66260		7.39000	60.65057			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.37000	58.58441		7.37000	58.57283			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.49500	55.96770		7.49500	55.95645			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.46500	54.07708		7.46500	54.06626			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.43500	52.26547		7.43500	52.25504			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.40500	50.52917		7.40500	50.51913			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.36500	48.91133		7.36500	48.90167			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.32500	47.36360		7.32500	47.35429			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.09500	42.14678		8.09500	42.13764			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.05500	40.68499		8.05500	40.67621			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.01500	39.28904		8.01500	39.28061			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.97500	37.95562		7.97500	37.94751			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.93500	36.68159		7.93500	36.67379			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.89500	35.46400		7.89500	35.45650			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.85500	34.30006		7.85500	34.29284			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.81500	33.18713		7.81500	33.18018			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16593			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38864			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.39526			0.00	0	0.00

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	100.45585			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.31713			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.39381		100.00000	10.36863			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.58737		100.00000	3.57868			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.98584			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90064			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85515			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97839			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.81740			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59632			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.92338			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66416			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	93.68485		100.00000	93.45181			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.58295			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.80390			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24027			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30183			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.43460			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.13038			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.91079			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.12758			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.30850			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04748			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	102.76430			0.00	0	0.00

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	100.86003			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.39744			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.99571			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.42828			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94533			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.05977			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34342			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.18361			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.70729		12.35000	108.67131			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.10855			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.85560			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
RP020	On 12/02/2020	Spot Bond		100.00000	14.10521		100.00000	14.07104			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03207			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30529			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30933			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	60.38083		100.00000	60.23456			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.44819			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.14093		5.25000	100.12682			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.07285		100.00000	1.07028			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.84123		100.00000	5.82708			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.45437		100.00000	13.42177			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.64564		100.00000	11.61742			0.00	0	0.00

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	102.97877			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.03857			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.87500		108.77950		8.87500	108.75369			2,440,625,000.00	275,000	2,971,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.52526			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.48500		111.63189		7.48500	111.60960			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.36640			0.00	1,405,002	702,501.00
SBK14	On 01/12/2017	Spot Bond	8.97000		104.01959		8.97000	103.99466			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.15710			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.85710			0.00	1,000,000	1,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.14382			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.14125			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.48500		105.35850		7.48500	105.33745			3,008,970,000.00	402,000	12,157,000.00
SBK9	On 10/04/2018	Spot Bond	8.73500		101.30505		8.73500	101.28138			2,262,365,000.00	259,000	4,972,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		133.14126		1.62000	133.11869			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000		-0.90120	166.28124			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.64500		116.34880		7.64500	116.32508			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.50500		116.63880		7.50500	116.61544			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43500		116.78417		7.43500	116.76100			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.32000		102.86046		8.32000	102.83768			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.58000		116.48332		7.58000	116.45977			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.54500		116.55584		7.54500	116.53238			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.76935			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73231			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.84956			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53481			0.00	0	0.00

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		100.37769	100.00000	100.10858				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.97000		106.40113	7.97000	106.37854				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.88725				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.57346				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.67894				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.89067	100.00000	1.88648				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.70410				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.22500		106.33779	9.22500	106.31159				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80500		103.86488	9.80500	103.83787				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	101.54999				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.67259				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.54657				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	101.25528				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.62500		102.74301	8.62500	102.71944				15,309,375,000.00	1,775,000	33,155,000.00
SBS3	On 25/05/2026	Spot Bond	8.85500		96.53441	8.85500	96.51169				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.27500		97.93011	9.27500	97.90598				3,941,875,000.00	425,000	954,000.00
SBS9	On 07/07/2016	Spot Bond	7.36500		111.28463	7.36500	111.26275				4,905,090,000.00	666,000	372,000.00
SBSI11	On 07/12/2023	Spot Bond	2.05000		132.84938	2.05000	266.20907				0.00	0	600,000.00
SBSI12	On 31/01/2017	Spot Bond	0.72000		106.14332	0.72000	125.28392				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	107.26000				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		6.16138	100.00000	6.14646				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		153.02220	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		109.58418	1.29000	122.90736				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.11940	6.50000	102.10155				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.85122				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.62316				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.08668				0.00	0	20,200,000.00
SHS05	On 29/06/2017	Spot Bond	9.02000		99.90146	9.02000	99.87737				3,535,840,000.00	392,000	958,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.71277				0.00	0	25,237,300.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.39129				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.73028				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.66074				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.03134				0.00	27,000,000	9,000,000.00
SLI1	On 15/08/2013	Spot Bond	5.09000		104.56586	5.09000	104.55130				20,360,000,000.00	4,000,000	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.48500		110.20243	7.48500	110.18006				0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.37000		102.68929	8.37000	102.66642				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.38738				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.27373				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.43515				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.28349				0.00	0	0.00

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	8.22000		104.46131		8.22000	104.43832			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.55075			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26439			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27544			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.25500		96.46003		9.25500	96.43619			10,180,500,000.00	1,100,000	30,782,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13456			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.70388			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.11612			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.18300		89.07143		9.18300	89.04958			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.24500		88.76463		9.24500	88.74270			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.67000		103.68218		6.67000	103.66359			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.69000		93.32785		8.69000	93.30628			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83305			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.10000		103.61793		8.10000	103.59558			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.08500		117.51476		7.08500	117.49253			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000		101.35742		2.43000	101.72453			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.08500		100.23107		8.08500	100.49527			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.18734			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.19797			0.00	0	25,000,000.00
SY1000	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.71183			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.71225			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.61059			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.58149			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.42121			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.29894			0.00	0	0.00

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	99.11302			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.80442			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.69640			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.68695			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.92771			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.81275			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.79846			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.76953			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78359			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.72543			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.74500	115.58748		6.74500	115.56653			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.71500	105.11501		8.71500	105.09051			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.34117	100.00000	52.22595				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.27822	100.00000	37.18792				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.64675	100.00000	16.60643				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.66500	103.76667		6.66500	103.74819			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21583			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.96908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.91522			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.67371			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	100.00000	75.72614		100.00000	75.56936			52,300,000,000,000.00	523,000,000	388,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.03072			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.43500	103.42840		7.43500	103.40789			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.88460			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.20238			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.24416			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.22830			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.23522			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.29263		7.83000	100.27170			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22449			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23314			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24698			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.22449			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.23314			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.67546		7.16000	100.23598			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.25009			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24870			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.28180			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27733			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.41150			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39625			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond		8.00000	70.72827		8.00000	70.72827			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23865			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.97096		101.06155	5.95636			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22309			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.42654			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.25423			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.26803			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.41286			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22848			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.23339			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23690			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.23339			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.23690			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.23865			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23129			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23690			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25617			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.25617			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25617			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28416			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.29114			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.42152			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.43017			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.42671			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.59130			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.13500		109.03264		8.13500	109.00888			2,570,660,000.00	316,000	1,364,000.00
TL20	On 22/02/2020	Spot Bond	7.60500		94.51831		7.60500	94.47451			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.86000		106.93938		7.86000	106.91698			58,753,500,000.00	7,475,000	1,004,650,000.00
TN20	On 17/09/2020	Spot Bond	8.56500		114.05361		8.56500	114.02762			10,937,505,000.00	1,277,000	259,103,800.00
TN23	On 06/11/2023	Spot Bond	8.89000		115.21006		8.89000	115.18283			5,334,000,000.00	600,000	97,200,000.00
TN25	On 19/08/2025	Spot Bond	9.15500		106.75501		9.15500	106.72861			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	9.23000		99.29588		9.23000	99.27153			151,455,070,000.00	16,409,000	16,352,500.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.65583			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.60042			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.38181			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42184			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42596			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.62356			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.03343			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.43612			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.45377			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.46434			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.02678		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.02610		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.02586		100.00000	10.00000			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.88553				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.19527				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.87061				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	96.17916				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.68445				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	96.08524				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.49825				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.86820				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.58006				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	97.80229				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	97.59969				0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.22548				0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.13795				0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.10877				0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.03582				0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.37412				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.33914				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.31011				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.28005				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.23584				0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.31959				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.27616				0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.14222				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.23452				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.97500		113.74910	8.97500	113.72198				0.00	0	49,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.79132			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24367			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51415			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.26000	106.97471		9.26000	106.94840			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	100.12380		100.00000	99.85680			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	99.28325		100.00000	99.03190			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	100.27140		100.00000	100.00400			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.49561			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52388			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.86566			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.86034			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.86021			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58736			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60532			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.93756			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	130.75000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.54500	117.27086		6.54500	117.25035			2,264,570,000.00	346,000	92,582,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.38890		0.33000	242.35630			740,850,000.00	2,245,000	52,245,000.00
WSP1	On 28/05/2015	Spot Bond		6.58500	105.65942		6.58500	105.64082			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.42500	106.73114		7.42500	106.71000			0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.69000	107.62786		7.69000	107.60579			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.05500	106.45663		8.05500	106.43379			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.11500	106.62194		8.11500	106.59890			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.40000	99.55813		5.40000	99.54346			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.46000	98.22215		5.46000	98.20772			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.13500	89.08305	6.13500	89.06842					0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.45000	96.49295	5.45000	96.47878					0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.46000	95.20061	5.46000	95.18668					0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06500	87.59961	6.06500	87.58531					0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.44000	93.11626	5.44000	93.10268					0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13500	89.06842	6.13500	89.05380					460,125,000,000.00	75,000,000	0.00
Z083	On 30/09/2019	Spot Bond	7.08000	65.12916	7.08000	65.11685					0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301					0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04746	100.00000	0.04737					0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301					0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	31.57788	100.00000	31.51797					0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	32.30575	100.00000	32.24446					0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	30.28578	100.00000	30.22832					0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	30.28578	100.00000	30.22832					0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	28.71746	100.00000	28.66298					0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	28.71746	100.00000	28.66298					0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	27.17869	100.00000	27.12713					0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.17869	100.00000	27.12713					0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	25.57625	100.00000	25.52773					0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	25.57625	100.00000	25.52773					0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.11404	100.00000	24.06829					0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.11404	100.00000	24.06829					0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.69229	100.00000	22.64924					0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.69229	100.00000	22.64924					0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.20051	100.00000	15.17167				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.35873	100.00000	14.33149				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.51215	100.00000	13.48651				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.51215	100.00000	13.48651				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.78813	100.00000	12.76386				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.07994	100.00000	12.05702				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.36771	100.00000	11.34614				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>820,215,346,374,206.00</b>	<b>31,535,477,110</b>	<b>01 839 182 365.00</b>
<b>Grand Total:</b>										<b>820,240,410,842,512.00</b>	<b>31,535,706,319</b>	<b>01 841 293 652.00</b>