



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 15/08/2013	Any day expiry	10.02330	10.02330		9.93270	9.93270		14.78	150,049,500.00	15,000	0.00
\$ / R	On 15/08/2013	Any day expiry	9.99	Call	33.30000	0.03330	11.13300	0.01113	33.300	14.78	0.00	0
\$ / R	On 15/08/2013	Any day expiry	9.99	Put	0.00000	0.00000	68.43300	0.06843	0.000	14.78	0.00	0
\$ / R	On 15/08/2013	Any day expiry	10.00	Call	23.30000	0.02330	9.31740	0.00932	23.300	14.78	0.00	0
\$ / R	On 15/08/2013	Any day expiry	10.00	Put	0.00000	0.00000	76.61740	0.07662	0.000	14.78	0.00	0
\$ / R	On 15/08/2013	Any day expiry	10.01	Call	13.30000	0.01330	7.77970	0.00778	13.300	14.78	0.00	0
\$ / R	On 15/08/2013	Any day expiry	10.01	Put	0.00000	0.00000	85.07970	0.08508	0.000	14.78	0.00	0
\$ / R	On 26/08/2013	Any day expiry			10.03580	10.03580	9.94520	9.94520		13.47	0.00	0
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,835.80280	1.83580	1,745.20550	1.74521	1,835.803	28.84	0.00	0
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.00280	0.00000	0.00550	0.00001	0.003	28.84	0.00	0
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,785.80330	1.78580	1,695.20660	1.69521	1,785.803	28.30	0.00	0
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.00330	0.00000	0.00660	0.00001	0.003	28.30	0.00	0
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,735.80410	1.73580	1,645.20810	1.64521	1,735.804	27.75	0.00	0
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.00410	0.00000	0.00810	0.00001	0.004	27.75	0.00	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	796.09800	0.79610	705.88470	0.70588	796.098	17.54	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	0.29800	0.00030	0.68470	0.00068	0.298	17.54	0.00	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	746.19650	0.74620	656.11870	0.65612	746.196	17.00	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	0.39650	0.00040	0.91870	0.00092	0.396	17.00	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	736.22010	0.73622	646.17500	0.64618	736.220	16.90	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	0.42010	0.00042	0.97500	0.00098	0.420	16.90	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	726.24540	0.72625	636.23520	0.63624	726.245	16.79	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	0.44540	0.00045	1.03520	0.00104	0.445	16.79	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	527.32620	0.52733	439.54040	0.43954	527.326	14.63	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	1.52620	0.00153	4.34040	0.00434	1.526	14.63	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	439.15840	0.43916	354.72760	0.35473	439.158	14.13	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	3.35840	0.00336	9.52760	0.00953	3.358	14.13	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	344.55340	0.34455	266.05130	0.26605	344.553	13.99	0.00	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	8.75340	0.00875	20.85130	0.02085	8.753	13.99	0.00	0
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	223.20680	0.22321	158.44780	0.15845	223.207	13.78	0.00	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	27.40680	0.02741	53.24780	0.05325	27.407	13.78	0.00	0
\$ / R	On 28/08/2013	Any day expiry			10.03870	10.03870	9.94810	9.94810		13.79	0.00	0
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	491.56020	0.49156	405.88960	0.40589	491.560	13.93	0.00	0
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	2.86020	0.00286	7.78960	0.00779	2.860	13.93	0.00	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	31.68640	0.03169	21.65660	0.02166	31.686	15.62	0.00	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	292.98640	0.29299	373.55660	0.37356	292.986	15.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.06640	10.06640	9.97540	9.97540		13.88	379,684,475.20	37,718	664,255.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,766.40360	2.76640	2,675.40550	2.67541	2,766.404	26.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00360	0.00000	0.00550	0.00001	0.004	26.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,566.52330	1.56652	1,475.64730	1.47565	1,566.523	18.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.12330	0.00012	0.24730	0.00025	0.123	18.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,366.69850	1.36670	1,275.97440	1.27597	1,366.699	17.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.29850	0.00030	0.57440	0.00057	0.299	17.24	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,316.77280	1.31677	1,226.11020	1.22611	1,316.773	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.37280	0.00037	0.71020	0.00071	0.373	16.97	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,266.86600	1.26687	1,176.27870	1.17628	1,266.866	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.46600	0.00047	0.87870	0.00088	0.466	16.71	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,216.98270	1.21698	1,126.48770	1.12649	1,216.983	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.58270	0.00058	1.08770	0.00109	0.583	16.45	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,067.54340	1.06754	977.47060	0.97747	1,067.543	15.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	1.14340	0.00114	2.07060	0.00207	1.143	15.65	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	3.12150	0.00312	5.58820	0.00559	3.121	14.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	869.52150	0.86952	780.98820	0.78099	869.521	14.82	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	771.56830	0.77157	684.40610	0.68441	771.568	14.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	5.16830	0.00517	9.00610	0.00901	5.168	14.44	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	723.01710	0.72302	636.77190	0.63677	723.017	14.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	6.61710	0.00662	11.37190	0.01137	6.617	14.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	674.84190	0.67484	589.70320	0.58970	674.842	14.06	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	8.44190	0.00844	14.30320	0.01430	8.442	14.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	579.98130	0.57998	497.74800	0.49775	579.981	13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	13.58130	0.01358	22.34800	0.02235	13.581	13.68	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	533.52990	0.53353	454.76790	0.45477	533.530	13.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	17.12990	0.01713	29.36790	0.02937	17.130	13.49	0.00	0	47,100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	454.72790	0.45473	381.51890	0.38152	454.728	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	28.32790	0.02833	46.11890	0.04612	28.328	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	446.26000	0.44626	373.74360	0.37374	446.260	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	29.86000	0.02986	48.34360	0.04834	29.860	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	437.85610	0.43786	366.04510	0.36605	437.856	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	31.45610	0.03146	50.64510	0.05065	31.456	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	404.90400	0.40490	336.05730	0.33606	404.904	13.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	38.50400	0.03850	60.65730	0.06066	38.504	13.61	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	365.32210	0.36532	300.46430	0.30046	365.322	13.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	48.92210	0.04892	75.06430	0.07506	48.922	13.64	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	327.68940	0.32769	267.08650	0.26709	327.689	13.68	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	61.28940	0.06129	91.68650	0.09169	61.289	13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	292.16370	0.29216	236.01890	0.23602	292.164	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	75.76370	0.07576	110.61890	0.11062	75.764	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	258.87420	0.25887	207.31820	0.20732	258.874	13.76	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	92.47420	0.09247	131.91820	0.13192	92.474	13.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	199.36270	0.19936	157.08110	0.15708	199.363	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	132.96270	0.13296	181.68110	0.18168	132.963	13.84	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	168.79550	0.16880	134.26520	0.13427	168.795	13.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	162.39550	0.16240	218.86520	0.21887	162.395	13.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	151.99420	0.15199	120.76630	0.12077	151.994	14.13	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	185.59420	0.18559	245.36630	0.24537	185.594	14.13	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	144.15320	0.14415	114.49650	0.11450	144.153	14.23	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	197.75320	0.19775	259.09650	0.25910	197.753	14.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	133.06030	0.13306	105.65840	0.10566	133.060	14.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	216.66030	0.21666	280.25840	0.28026	216.660	14.38	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	116.26750	0.11627	92.34630	0.09235	116.268	14.62	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	249.86750	0.24987	316.94630	0.31695	249.868	14.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	96.01820	0.09602	76.39340	0.07639	96.018	14.97	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	299.61820	0.29962	370.99340	0.37099	299.618	14.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	88.39630	0.08840	70.41370	0.07041	88.396	15.12	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	321.99630	0.32200	395.01370	0.39501	321.996	15.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	83.63980	0.08364	66.68770	0.06669	83.640	15.22	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	337.23980	0.33724	411.28770	0.41129	337.240	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	66.96950	0.06697	53.65800	0.05366	66.969	15.61	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	400.56950	0.40057	478.25800	0.47826	400.569	15.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	50.67190	0.05067	40.94370	0.04094	50.672	16.11	0.00	0	5,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	484.27190	0.48427	565.54370	0.56554	484.272	16.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	38.75740	0.03876	31.93770	0.03194	38.757	16.66	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	572.35740	0.57236	656.53770	0.65654	572.357	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	34.13500	0.03414	28.28640	0.02829	34.135	16.96	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	617.73500	0.61773	702.88640	0.70289	617.735	16.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	30.11780	0.03012	25.10270	0.02510	30.118	17.26	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	663.71780	0.66372	749.70270	0.74970	663.718	17.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	26.62500	0.02663	22.32380	0.02232	26.625	17.57	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	710.22500	0.71022	796.92380	0.79692	710.225	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	23.58490	0.02358	19.89510	0.01990	23.585	17.87	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	757.18490	0.75718	844.49510	0.84450	757.185	17.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	14.83890	0.01484	12.83410	0.01283	14.839	19.08	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	948.43890	0.94844	1,037.43410	1.03743	948.439	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	7.51080	0.00751	6.65100	0.00665	7.511	20.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,241.11080	1.24111	1,331.25100	1.33125	1,241.111	20.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	4.03750	0.00404	3.69310	0.00369	4.038	22.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,537.63750	1.53764	1,628.29310	1.62829	1,537.638	22.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	2.32880	0.00233	2.19580	0.00220	2.329	23.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,835.92880	1.83593	1,926.79580	1.92680	1,835.929	23.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	0.84230	0.00084	0.69930	0.00070	0.842	24.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,184.44230	2.18444	2,275.29930	2.27530	2,184.442	24.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	0.30110	0.00030	0.23850	0.00024	0.301	24.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,433.90110	2.43390	2,524.83850	2.52484	2,433.901	24.32	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			10.07650	10.07650	9.98550	9.98550		14.22	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	803.64390	0.80364	717.00400	0.71700	803.644	14.32	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	7.14390	0.00714	11.50400	0.01150	7.144	14.32	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	793.99520	0.79400	707.53790	0.70754	793.995	14.29	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	7.49520	0.00750	12.03790	0.01204	7.495	14.29	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	784.36220	0.78436	698.09400	0.69809	784.362	14.26	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	7.86220	0.00786	12.59400	0.01259	7.862	14.26	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	774.74580	0.77475	688.67310	0.68867	774.746	14.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	8.24580	0.00825	13.17310	0.01317	8.246	14.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	295.84990	0.29585	242.39140	0.24239	295.850	13.90	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	99.34990	0.09935	136.89140	0.13689	99.350	13.90	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.08080	10.08080	9.98980	9.98980		14.33	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,880.96970	1.88097	1,790.06840	1.79007	1,880.970	19.72	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.16970	0.00017	0.26840	0.00027	0.170	19.72	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,830.99960	1.83100	1,740.11370	1.74011	1,831.000	19.44	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.19960	0.00020	0.31370	0.00031	0.200	19.44	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,781.03500	1.78103	1,690.16690	1.69017	1,781.035	19.16	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.23500	0.00024	0.36690	0.00037	0.235	19.16	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	847.87840	0.84788	761.00720	0.76101	847.878	14.42	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	7.07840	0.00708	11.20720	0.01121	7.078	14.42	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	838.21880	0.83822	751.51510	0.75152	838.219	14.40	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	7.41880	0.00742	11.71510	0.01172	7.419	14.40	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	828.57370	0.82857	742.04330	0.74204	828.574	14.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	7.77370	0.00777	12.24330	0.01224	7.774	14.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	594.15230	0.59415	514.56030	0.51456	594.152	13.79	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	23.35230	0.02335	34.76030	0.03476	23.352	13.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	26/09/2013	Any day expiry	9.55	Call	558.29960	0.55830		481.55940	0.48156	558.300	13.70	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Put	27.49960	0.02750		41.75940	0.04176	27.500	13.70	0.00	0	500.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Call	514.36550	0.51437		441.72040	0.44172	514.366	13.58	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Put	33.56550	0.03357		51.92040	0.05192	33.566	13.58	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Call	433.58170	0.43358		367.23600	0.36724	433.582	13.73	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Put	52.78170	0.05278		77.43600	0.07744	52.782	13.73	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Call	85.84350	0.08584		70.42130	0.07042	85.844	15.88	0.00	0	500.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Put	445.04350	0.44504		520.62130	0.52062	445.043	15.88	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry			10.11820	10.11820		10.02700	10.02700		14.54	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Call	758.06200	0.75806		677.38400	0.67738	758.062	13.90	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Put	29.86200	0.02986		40.38400	0.04038	29.862	13.90	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Call	749.10080	0.74910		668.70180	0.66870	749.101	13.88	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Put	30.90080	0.03090		41.70180	0.04170	30.901	13.88	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Call	740.16910	0.74017		660.05520	0.66006	740.169	13.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Put	31.96910	0.03197		43.05520	0.04306	31.969	13.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Call	687.25340	0.68725		608.96420	0.60896	687.253	13.80	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Put	39.05340	0.03905		51.96420	0.05196	39.053	13.80	0.00	0	3,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Call	276.56950	0.27657		235.69670	0.23570	276.570	14.49	0.00	0	6,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Put	228.36950	0.22837		278.69670	0.27870	228.370	14.49	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry			10.12240	10.12240		10.03120	10.03120		14.62	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Call	677.18480	0.67718		600.48770	0.60049	677.185	13.85	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Put	44.78480	0.04478		59.28770	0.05929	44.785	13.85	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Call	668.60960	0.66861		592.28380	0.59228	668.610	13.84	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Put	46.20960	0.04621		61.08380	0.06108	46.210	13.84	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Call	660.07130	0.66007		584.12320	0.58412	660.071	13.83	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Put	47.67130	0.04767		62.92320	0.06292	47.671	13.83	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Call	626.29910	0.62630		551.94500	0.55194	626.299	13.78	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Put	53.89910	0.05390		70.74500	0.07074	53.899	13.78	0.00	0	3,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Call	271.42830	0.27143		232.30340	0.23230	271.428	14.62	0.00	0	6,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Put	249.02830	0.24903		301.10340	0.30110	249.028	14.62	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry			10.12670	10.12670		10.03540	10.03540		14.58	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Call	1,877.70090	1.87770		1,786.73200	1.78673	1,877.701	17.41	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Put	1.00090	0.00100		1.33200	0.00133	1.001	17.41	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.30	Call	1,827.86350	1.82786		1,736.94900	1.73695	1,827.864	17.23	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.30	Put	1.16350	0.00116		1.54900	0.00155	1.163	17.23	0.00	0	7,500.00
\$ / R	On	28/10/2013	Any day expiry	9.43	Call	735.24810	0.73525		656.41950	0.65642	735.248	13.87	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.43	Put	38.54810	0.03855		51.01950	0.05102	38.548	13.87	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.44	Call	726.48920	0.72649		647.99140	0.64799	726.489	13.86	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.44	Put	39.78920	0.03979		52.59140	0.05259	39.789	13.86	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.45	Call	717.76330	0.71776		639.60340	0.63960	717.763	13.85	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.45	Put	41.06330	0.04106		54.20340	0.05420	41.063	13.85	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.60	Call	591.26800	0.59127		521.03810	0.52104	591.268	13.67	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.60	Put	64.56800	0.06457		85.63810	0.08564	64.568	13.67	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.70	Call	516.41400	0.51641		451.58930	0.45159	516.414	13.85	0.00	0	7,500.00
\$ / R	On	28/10/2013	Any day expiry	9.70	Put	89.71400	0.08971		116.18930	0.11619	89.714	13.85	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry			10.12810	10.12810		10.03680	10.03680		14.43	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry	9.55	Call	634.25360	0.63425		560.59310	0.56059	634.254	13.69	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry	9.55	Put	56.15360	0.05615		73.79310	0.07379	56.154	13.69	0.00	0	500.00
\$ / R	On	29/10/2013	Any day expiry	10.60	Call	128.87760	0.12888		110.66280	0.11066	128.878	16.51	0.00	0	500.00
\$ / R	On	29/10/2013	Any day expiry	10.60	Put	600.77760	0.60078		673.86280	0.67386	600.778	16.51	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry			10.16950	10.16950		10.07800	10.07800		14.96	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	8.30	Call	1,872.69680	1.87270		1,782.00350	1.78200	1,872.697	16.71	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	8.30	Put	3.19680	0.00320		4.00350	0.00400	3.197	16.71	0.00	0	7,500.00
\$ / R	On	27/11/2013	Any day expiry	9.43	Call	800.33150	0.80033		723.61400	0.72361	800.331	14.09	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.43	Put	60.83150	0.06083		75.61400	0.07561	60.831	14.09	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.44	Call	791.92220	0.79192		715.52150	0.71552	791.922	14.08	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.44	Put	62.42220	0.06242		77.52150	0.07752	62.422	14.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	783.54730		0.78355		707.46620	0.70747	783.547	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	64.04730		0.06405		79.46620	0.07947	64.047	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	701.70210		0.70170		629.05810	0.62906	701.702	14.00	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	82.20210		0.08220		101.05810	0.10106	82.202	14.00	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	588.60290		0.58860		524.75830	0.52476	588.603	14.03	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	119.10290		0.11910		146.75830	0.14676	119.103	14.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	158.53470		0.15853		139.68130	0.13968	158.535	17.09	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	739.03470		0.73903		811.68130	0.81168	739.035	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.19270		10.19270		10.10100	10.10100		15.19	265,917,350.30	26,089	90,407.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,793.37180		2.79337		2,701.83700	2.70184	2,793.372	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.67180		0.00067		0.83700	0.00084	0.672	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,195.29890		2.19530		2,104.23160	2.10423	2,195.299	17.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	2.59890		0.00260		3.23160	0.00323	2.599	17.71	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,457.69150		1.45769		1,369.32570	1.36933	1,457.691	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	14.99150		0.01499		18.32570	0.01833	14.992	15.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,313.72070		1.31372		1,226.53670	1.22654	1,313.721	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	21.02070		0.02102		25.53670	0.02554	21.021	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,287.16650		1.28717		1,200.24140	1.20024	1,287.166	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	22.36650		0.02237		27.14140	0.02714	22.367	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,239.78230		1.23978		1,153.35470	1.15335	1,239.782	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	24.98230		0.02498		30.25470	0.03025	24.982	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,218.92670		1.21893		1,132.73470	1.13273	1,218.927	14.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	26.22670		0.02623		31.73470	0.03173	26.227	14.87	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,192.68080		1.19268		1,106.79760	1.10680	1,192.681	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	27.88080		0.02788		33.69760	0.03370	27.881	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,033.11360		1.03311		951.98930	0.95199	1,033.114	14.32	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	40.41360		0.04041		50.98930	0.05099	40.414	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	860.07790		0.86008		783.71460	0.78371	860.078	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	67.37790		0.06738		82.71460	0.08271	67.378	14.22	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	738.34060		0.73834		666.29260	0.66629	738.341	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	95.64060		0.09564		115.29260	0.11529	95.641	14.15	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	699.53710		0.69954		629.06540	0.62907	699.537	14.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	106.83710		0.10684		128.06540	0.12807	106.837	14.12	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	632.14280		0.63214		569.66990	0.56967	632.143	14.07	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	129.44280		0.12944		158.66990	0.15867	129.443	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	624.85650		0.62486		563.32380	0.56332	624.857	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	132.15650		0.13216		162.32380	0.16232	132.156	14.07	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	559.92140		0.55992		502.68620	0.50269	559.921	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	167.22140		0.16722		201.68620	0.20169	167.221	14.29	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	529.37760		0.52938		474.27790	0.47428	529.378	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	186.67760		0.18668		223.27790	0.22328	186.678	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	445.37720		0.44538		396.57780	0.39658	445.377	14.74	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	252.67720		0.25268		295.57780	0.29558	252.677	14.74	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	395.60150		0.39560		350.83620	0.35084	395.602	14.97	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	302.90150		0.30290		349.83620	0.34984	302.902	14.97	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	323.60740		0.32361		288.22800	0.28823	323.607	15.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	400.90740		0.40091		457.22800	0.45723	400.907	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	312.69120		0.31269		278.42220	0.27842	312.691	15.53	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	419.99120		0.41999		477.42220	0.47742	419.991	15.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	278.95490		0.27895		248.19070	0.24819	278.955	15.86	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	486.25490		0.48625		547.19070	0.54719	486.255	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	235.34710		0.23535		209.24690	0.20925	235.347	16.37	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	592.64710		0.59265		658.24690	0.65825	592.647	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	222.49060		0.22249		197.79340	0.19779	222.491	16.53	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	629.79060		0.62979		696.79340	0.69679	629.791	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	199.03210		0.19903		177.46850	0.17747	199.032	16.87	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	706.33210		0.70633		776.46850	0.77647	706.332	16.87	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	178.78650	0.17879	159.55300	0.15955	178.787	17.23	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	786.08650	0.78609	858.55300	0.85855	786.086	17.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	171.37120	0.17137	152.99720	0.15300	171.371	17.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	818.67120	0.81867	891.99720	0.89200	818.671	17.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	145.15340	0.14515	129.83700	0.12984	145.153	17.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	952.45340	0.95245	1,028.83700	1.02884	952.453	17.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	118.92610	0.11893	106.69130	0.10669	118.926	18.67	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,126.22610	1.12623	1,205.69130	1.20569	1,126.226	18.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	103.04390	0.10304	92.70910	0.09271	103.044	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,260.34390	1.26034	1,341.70910	1.34171	1,260.344	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	89.79370	0.08979	81.04030	0.08104	89.794	19.74	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,397.09370	1.39709	1,480.04030	1.48004	1,397.094	19.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	75.42080	0.07542	68.37050	0.06837	75.421	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,582.72080	1.58272	1,667.37050	1.66737	1,582.721	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	59.20330	0.05920	54.04680	0.05405	59.203	21.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,866.50330	1.86650	1,953.04680	1.95305	1,866.503	21.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	48.36190	0.04836	48.18460	0.04818	48.362	23.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,205.66190	2.20566	2,297.18460	2.29718	2,205.662	23.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	47.30000	0.04730	47.34290	0.04734	47.300	24.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,354.60000	2.35460	2,446.34290	2.44634	2,354.600	24.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.20720	10.20720	10.11530	10.11530		15.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	759.35090	0.75935	687.53610	0.68754	759.351	14.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	102.15090	0.10215	122.23610	0.12224	102.151	14.14	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	728.39080	0.72839	657.79010	0.65779	728.391	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	111.19080	0.11119	132.49010	0.13249	111.191	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	720.74220	0.72074	650.44970	0.65045	720.742	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	113.54220	0.11354	135.14970	0.13515	113.542	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	713.13270	0.71313	643.69280	0.64369	713.133	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	115.93270	0.11593	138.39280	0.13839	115.933	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	188.26060	0.18826	169.05030	0.16905	188.261	17.30	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	821.06060	0.82106	893.75030	0.89375	821.061	17.30	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.25930	10.25930	10.16710	10.16710		15.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	485.67820	0.48568	441.24890	0.44125	485.678	15.05	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	346.37820	0.34638	394.14890	0.39415	346.378	15.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	336.51900	0.33652	306.44590	0.30645	336.519	16.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	587.21900	0.58722	649.34590	0.64935	587.219	16.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	333.45270	0.33345	303.65450	0.30365	333.453	16.18	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	594.15270	0.59415	656.55450	0.65655	594.153	16.18	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	330.42010	0.33042	300.88900	0.30089	330.420	16.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	601.12010	0.60112	663.78900	0.66379	601.120	16.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.30510	10.30510	10.21240	10.21240		15.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,280.46080	1.28046	1,198.24760	1.19825	1,280.461	14.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	65.36080	0.06536	75.84760	0.07585	65.361	14.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,271.45860	1.27146	1,189.39100	1.18939	1,271.459	14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	66.35860	0.06636	76.99100	0.07699	66.359	14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,262.47030	1.26247	1,180.55020	1.18055	1,262.470	14.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	67.37030	0.06737	78.15020	0.07815	67.370	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.33140	10.33140	10.23810	10.23810		15.71	18,183,264.00	1,760	36,363.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,639.96980	2.63997	2,547.99380	2.54799	2,639.970	18.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	8.56980	0.00857	9.89380	0.00989	8.570	18.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,149.50690	2.14951	2,058.94170	2.05894	2,149.507	16.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	18.10690	0.01811	20.84170	0.02084	18.107	16.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,671.21350	1.67121	1,584.34540	1.58435	1,671.214	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	39.81350	0.03981	46.24540	0.04625	39.813	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,172.39170	1.17239	1,092.57220	1.09257	1,172.392	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	90.99170	0.09099	104.47220	0.10447	90.992	14.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	905.34870	0.90535	836.31010	0.83631	905.349	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	163.94870		0.16395		188.21010	0.18821	163.949	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	898.08310		0.89808		829.31980	0.82932	898.083	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	166.68310		0.16668		191.21980	0.19122	166.683	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	890.84930		0.89085		822.36250	0.82236	890.849	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	169.44930		0.16945		194.26250	0.19426	169.449	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	827.19960		0.82720		761.25570	0.76126	827.200	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	195.79960		0.19580		223.15570	0.22316	195.800	14.44	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	792.98830		0.79299		728.50890	0.72851	792.988	14.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	211.58830		0.21159		240.40890	0.24041	211.588	14.45	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	527.63370		0.52763		485.49740	0.48550	527.634	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	446.23370		0.44623		497.39740	0.49740	446.234	15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	486.82940		0.48683		448.65980	0.44866	486.829	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	505.42940		0.50543		560.55980	0.56056	505.429	15.71	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	468.16720		0.46817		431.40670	0.43141	468.167	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	536.76720		0.53677		593.30670	0.59331	536.767	15.85	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	433.17560		0.43318		399.09930	0.39910	433.176	16.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	601.77560		0.60178		660.99930	0.66100	601.776	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	401.11170		0.40111		369.53280	0.36953	401.112	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	669.71170		0.66971		731.43280	0.73143	669.712	16.42	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	386.10910		0.38611		355.71450	0.35571	386.109	16.56	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	704.70910		0.70471		767.61450	0.76761	704.709	16.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	332.34810		0.33235		306.65730	0.30666	332.348	17.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	850.94810		0.85095		918.55730	0.91856	850.948	17.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	298.35640		0.29836		275.57470	0.27557	298.356	17.56	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	966.95640		0.96696		1,037.47470	1.03747	966.956	17.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	278.12000		0.27812		257.08710	0.25709	278.120	17.85	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,046.72000		1.04672		1,118.98710	1.11899	1,046.720	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	268.66660		0.26867		248.45130	0.24845	268.667	18.00	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,087.26660		1.08727		1,160.35130	1.16035	1,087.267	18.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	250.98490		0.25098		232.30860	0.23231	250.985	18.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,169.58490		1.16958		1,244.20860	1.24421	1,169.585	18.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	212.75490		0.21275		197.05110	0.19705	212.755	19.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,381.35490		1.38135		1,458.95110	1.45895	1,381.355	19.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	181.58230		0.18158		168.58320	0.16858	181.582	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,600.18230		1.60018		1,680.48320	1.68048	1,600.182	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	156.43160		0.15643		145.61390	0.14561	156.432	20.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,825.03160		1.82503		1,907.51390	1.90751	1,825.032	20.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	136.04230		0.13604		126.98260	0.12698	136.042	21.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,054.64230		2.05464		2,138.88260	2.13888	2,054.642	21.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	123.95260		0.12395		120.58770	0.12059	123.953	22.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,292.55260		2.29255		2,382.48770	2.38249	2,292.553	22.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	121.25240		0.12125		118.36200	0.11836	121.252	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,489.85240		2.48985		2,580.26200	2.58026	2,489.852	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	119.76460		0.11976		117.17990	0.11718	119.765	23.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,638.36460		2.63836		2,729.07990	2.72908	2,638.365	23.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	118.67440		0.11867		116.36310	0.11636	118.674	24.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,787.27440		2.78727		2,878.26310	2.87826	2,787.274	24.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	65.17730		0.06518		59.31140	0.05931	65.177	27.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,983.77730		3.98378		4,071.21140	4.07121	3,983.777	27.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	53.96290		0.05396		49.00430	0.04900	53.963	27.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,222.56290		4.22256		4,310.90430	4.31090	4,222.563	27.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.33450		10.33450		10.24110	10.24110		15.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,317.56910		1.31757		1,235.13720	1.23514	1,317.569	14.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	73.06910		0.07307		84.03720	0.08404	73.069	14.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,308.64870		1.30865		1,226.36110	1.22636	1,308.649	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	74.14870		0.07415		85.26110	0.08526	74.149	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,299.74420		1.29974		1,217.60270	1.21760	1,299.744	14.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	75.24420	0.07524	86.50270	0.08650	75.244	14.84	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.44020	10.44020	10.34490	10.34490		16.03	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	816.70740	0.81671	761.36480	0.76136	816.707	14.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	316.50740	0.31651	356.46480	0.35646	316.507	14.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	810.72330	0.81072	756.28840	0.75629	810.723	14.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	320.52330	0.32052	361.38840	0.36139	320.523	14.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	805.34710	0.80535	751.24280	0.75124	805.347	14.81	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	325.14710	0.32515	366.34280	0.36634	325.147	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.46960	10.46960	10.37400	10.37400		16.06	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,063.02320	2.06302	1,972.88780	1.97289	2,063.023	16.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	43.42320	0.04342	48.88780	0.04889	43.423	16.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,785.70980	1.78571	1,697.99430	1.69799	1,785.710	15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	66.10980	0.06611	73.99430	0.07399	66.110	15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,561.83180	1.56183	1,476.75340	1.47675	1,561.832	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	92.23180	0.09223	102.75340	0.10275	92.232	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,388.66890	1.38867	1,306.17830	1.30618	1,388.669	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	119.06890	0.11907	132.17830	0.13218	119.069	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,082.88670	1.08289	1,013.57670	1.01358	1,082.887	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	203.28670	0.20329	229.57670	0.22958	203.287	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,075.85160	1.07585	1,006.76670	1.00677	1,075.852	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	206.25160	0.20625	232.76670	0.23277	206.252	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,068.84490	1.06884	999.98250	0.99998	1,068.845	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	209.24490	0.20924	235.98250	0.23598	209.245	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	973.77040	0.97377	908.07170	0.90807	973.770	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	254.17040	0.25417	284.07170	0.28407	254.170	14.72	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	941.19970	0.94120	876.64310	0.87664	941.200	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	271.59970	0.27160	302.64310	0.30264	271.600	14.75	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	499.84560	0.49985	466.44950	0.46645	499.846	16.91	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	830.24560	0.83025	892.44950	0.89245	830.246	16.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	320.41770	0.32042	300.03690	0.30004	320.418	18.89	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,450.81770	1.45082	1,526.03690	1.52604	1,450.818	18.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	275.28540	0.27529	258.24720	0.25825	275.285	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,705.68540	1.70569	1,784.24720	1.78425	1,705.685	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	238.82850	0.23883	224.50590	0.22451	238.828	20.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,969.22850	1.96923	2,050.50590	2.05051	1,969.229	20.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	209.24560	0.20925	202.75930	0.20276	209.246	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,239.64560	2.23965	2,328.75930	2.32876	2,239.646	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	196.66450	0.19666	194.38750	0.19439	196.665	22.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,627.06450	2.62706	2,720.38750	2.72039	2,627.065	22.76	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.62500	10.62500	10.52870	10.52870		16.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,758.26760	2.75827	2,665.26310	2.66526	2,758.268	17.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	33.26760	0.03327	36.56310	0.03656	33.268	17.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,281.47910	2.28148	2,190.84670	2.19085	2,281.479	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	56.47910	0.05648	62.14670	0.06215	56.479	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,830.66440	1.83066	1,745.96680	1.74597	1,830.664	15.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	105.66440	0.10566	117.26680	0.11727	105.664	15.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,067.92480	1.06792	1,007.79270	1.00779	1,067.925	15.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	342.92480	0.34292	379.09270	0.37909	342.925	15.06	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	863.12600	0.86313	817.24200	0.81724	863.126	15.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	15/09/2014			Foreign Exchange Future	10.29	Put	528.12600	0.52813	578.54200	0.57854	528.126	15.73	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Call	858.66820	0.85867	813.02610	0.81303	858.668	15.75	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Put	533.66820	0.53367	584.32610	0.58433	533.668	15.75	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Call	854.23710	0.85424	808.83600	0.80884	854.237	15.77	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Put	539.23710	0.53924	590.13600	0.59014	539.237	15.77	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Call	618.30840	0.61831	585.31630	0.58532	618.308	17.20	0.00	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Put	943.30840	0.94331	1,006.61630	1.00662	943.308	17.20	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Call	368.87790	0.36888	350.75060	0.35075	368.878	19.66	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Put	1,843.87790	1.84388	1,922.05060	1.92205	1,843.878	19.66	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.60	Call	303.99550	0.30400	289.83730	0.28984	303.995	20.71	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.60	Put	2,278.99550	2.27900	2,361.13730	2.36114	2,278.995	20.71	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	13.15	Call	272.20280	0.27220	269.60410	0.26960	272.203	22.50	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	13.15	Put	2,797.20280	2.79720	2,890.90410	2.89090	2,797.203	22.50	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future			10.77510	10.77510	10.68090	10.68090		16.92	0.00	0	6,400.00
\$ / R	On	12/12/2014	8.00	Call	2,821.93390			2.82193	2,731.99200	2.73199	2,821.934	16.71	0.00	0	0	200.00
\$ / R	On	12/12/2014	8.00	Put	46.83390			0.04683	51.09200	0.05109	46.834	16.71	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.45	Call	2,399.25360			2.39925	2,311.72060	2.31172	2,399.254	15.87	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.45	Put	74.15360			0.07415	80.82060	0.08082	74.154	15.87	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.50	Call	2,353.01720			2.35302	2,265.81500	2.26582	2,353.017	15.77	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.50	Put	77.91720			0.07792	84.91500	0.08492	77.917	15.77	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.55	Call	2,306.95000			2.30695	2,220.08850	2.22009	2,306.950	15.68	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.55	Put	81.85000			0.08185	89.18850	0.08919	81.850	15.68	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.60	Call	1,440.85480			1.44085	1,372.45840	1.37246	1,440.855	15.04	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.60	Put	265.75480			0.26575	291.55840	0.29156	265.755	15.04	0.00	0	0	0.00
\$ / R	On	12/12/2014	10.00	Call	1,185.49690			1.18550	1,129.50270	1.12950	1,185.497	15.40	0.00	0	0	0.00
\$ / R	On	12/12/2014	10.00	Put	410.39690			0.41040	448.60270	0.44860	410.397	15.40	0.00	0	0	6.00
\$ / R	On	12/12/2014	11.00	Call	755.63630			0.75564	722.10190	0.72210	755.636	17.29	0.00	0	0	6.00
\$ / R	On	12/12/2014	11.00	Put	980.53630			0.98054	1,041.20190	1.04120	980.536	17.29	0.00	0	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future			11.40110	11.40110	11.31540		17.68	0.00	0	0	0.00
\$ / R	On	14/12/2015	9.15	Call	2,468.64670			2.46865	2,404.49310	2.40449	2,468.647	15.21	0.00	0	0	0.00
\$ / R	On	14/12/2015	9.15	Put	217.54670			0.21755	239.09310	0.23909	217.547	15.21	0.00	0	0	0.00
\$ / R	On	14/12/2015	9.20	Call	2,429.95380			2.42995	2,366.57430	2.36657	2,429.954	15.24	0.00	0	0	0.00
\$ / R	On	14/12/2015	9.20	Put	228.85380			0.22885	251.17430	0.25117	228.854	15.24	0.00	0	0	0.00
\$ / R	On	14/12/2015	9.25	Call	2,391.64700			2.39165	2,329.04640	2.32905	2,391.647	15.26	0.00	0	0	0.00
\$ / R	On	14/12/2015	9.25	Put	240.54700			0.24055	263.64640	0.26365	240.547	15.26	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future			10.06640	10.06640	9.97540	9.97540		13.88	503,320.00	50	642.00
\$ / R MAXI	On	16/09/2013	8.89	Call	117,709.71770			1.17710	108,669.08460	1.08669	117,709.718	16.23	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.89	Put	69.71770			0.00070	129.08460	0.00129	69.718	16.23	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.90	Call	116,712.91800			1.16713	107,674.73680	1.07675	116,712.918	16.18	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.90	Put	72.91800			0.00073	134.73680	0.00135	72.918	16.18	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Call	115,716.26240			1.15716	106,680.63950	1.06681	115,716.262	16.13	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Put	76.26240			0.00076	140.63950	0.00141	76.262	16.13	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Call	48,920.08890			0.48920	41,337.04840	0.41337	48,920.089	13.53	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Put	2,280.08890			0.02280	3,797.04840	0.03797	2,280.089	13.53	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	10.35	Call	7,696.25500			0.07696	6,146.42900	0.06146	7,696.255	15.36	0.00	0	0	200.00
\$ / R MAXI	On	16/09/2013	10.35	Put	36,056.25500			0.36056	43,606.42900	0.43606	36,056.255	15.36	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future			10.19270	10.19270	10.10100	10.10100		15.19	0.00	0	20.00
\$ / R MAXI	On	13/12/2013	9.49	Call	78,611.30250			0.78611	71,226.21140	0.71226	78,611.303	14.18	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.49	Put	8,341.30250			0.08341	10,126.21140	0.10126	8,341.303	14.18	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call	77,806.21590			0.77806	70,450.56110	0.70451	77,806.216	14.17	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Put	8,536.21590			0.08536	10,350.56110	0.10351	8,536.216	14.17	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Call	77,004.62210			0.77005	69,678.51380	0.69679	77,004.622	14.17	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Put	8,734.62210			0.08735	10,578.51380	0.10579	8,734.622	14.17	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Call	33,109.93660			0.33110	29,496.16140	0.29496	33,109.937	15.36	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Put	38,839.93660			0.38840	44,396.16140	0.44396	38,839.937	15.36	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Call	29,532.64640			0.29533	26,284.85580	0.26285	29,532.646	15.70	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	45,262.64640	0.45263	51,184.85580	0.51185	45,262.646	15.70	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	16,957.36020	0.16957	15,140.92820	0.15141	16,957.360	17.41	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	82,687.36020	0.82687	90,040.92820	0.90041	82,687.360	17.41	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.33140	10.33140	10.23810	10.23810		15.71	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	59,514.12450	0.59514	65,410.32980	0.65410	59,514.125	16.11	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	43,654.12450	0.43654	40,220.32980	0.40220	43,654.125	16.11	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	43,317.56000	0.43318	39,909.93290	0.39910	43,317.560	16.14	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	60,177.56000	0.60178	66,099.93290	0.66100	60,177.560	16.14	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	42,984.23770	0.42984	39,602.27940	0.39602	42,984.238	16.16	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	60,844.23770	0.60844	66,792.27940	0.66792	60,844.238	16.16	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.66300	15.66300	15.49230	15.49230		14.09	23,917,401.00	1,527	36,670.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	943.15970	0.94316	781.89500	0.78189	943.160	14.03	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	20.15970	0.02016	29.59500	0.02959	20.160	14.03	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	933.52800	0.93353	772.50260	0.77250	933.528	13.97	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	20.52800	0.02053	30.20260	0.03020	20.528	13.97	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	923.90540	0.92391	763.69020	0.76369	923.905	13.91	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	20.90540	0.02091	31.39020	0.03139	20.905	13.91	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.84890	15.84890	15.67800	15.67800		13.86	47,546.70	3	8,260.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,089.53430	1.08953	962.57450	0.96257	1,089.534	13.07	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	130.63430	0.13063	174.57450	0.17457	130.634	13.07	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,081.93580	1.08194	955.50690	0.95551	1,081.936	13.09	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	133.03580	0.13304	177.50690	0.17751	133.036	13.09	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,074.36500	1.07436	948.36430	0.94836	1,074.365	13.10	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	135.46500	0.13547	180.36430	0.18036	135.465	13.10	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.05520	16.05520	15.88170	15.88170		14.40	0.00	0	1,950.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	29.99070	0.02999	36.16070	0.03616	29.991	16.67	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,235.19070	3.23519	3,067.86070	3.06786	3,235.191	16.67	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,089.64750	3.08965	2,923.14160	2.92314	3,089.648	16.38	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	34.44750	0.03445	41.44160	0.04144	34.448	16.38	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	1,912.15790	1.91216	1,758.25050	1.75825	1,912.158	13.94	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	106.95790	0.10696	126.55050	0.12655	106.958	13.94	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,876.04690	1.87605	1,722.78640	1.72279	1,876.047	13.86	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	110.84690	0.11085	131.08640	0.13109	110.847	13.86	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,867.03990	1.86704	1,713.94560	1.71395	1,867.040	13.84	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	111.83990	0.11184	132.24560	0.13225	111.840	13.84	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,858.04150	1.85804	1,705.64720	1.70565	1,858.041	13.82	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	112.84150	0.11284	133.94720	0.13395	112.841	13.82	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	136.56820	0.13657	170.13050	0.17013	136.568	13.56	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,691.76820	1.69177	1,551.83050	1.55183	1,691.768	13.56	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.26160	16.26160	16.08450	16.08450		14.83	0.00	0	100.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	971.71160	0.97171	883.17910	0.88318	971.712	14.62	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	750.11160	0.75011	838.67910	0.83868	750.112	14.62	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	967.16280	0.96716	878.91020	0.87891	967.163	14.63	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	755.56280	0.75556	844.41020	0.84441	755.563	14.63	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	962.63360	0.96263	874.66610	0.87467	962.634	14.64	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	761.03360	0.76103	850.16610	0.85017	761.034	14.64	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future			0.10296	0.10296	0.10180	0.10180		13.33	0.00	0	241.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.09	Call	1,296.42280	0.01296	1,181.41140	0.01181	1,296.423	17.18	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.09	Put	0.62280	0.00001	1.11140	0.00001	0.623	17.18	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.10	Call	349.32860	0.00349	268.73270	0.00269	349.329	13.33	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.10	Put	53.52860	0.00054	88.43270	0.00088	53.529	13.33	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.11	Call	22.04730	0.00022	16.15240	0.00016	22.047	16.69	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.11	Put	726.24730	0.00726	835.85240	0.00836	726.247	16.69	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10431	0.10431	0.10314	0.10314		15.79	0.00	0	14,250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Call	1,450.07270	0.01450		1,340.41540	0.01340	1,450.073	15.87	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Put	19.47270	0.00019		26.61540	0.00027	19.473	15.87	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Call	623.48260	0.00623		550.79430	0.00551	623.483	15.79	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Put	192.88260	0.00193		236.99430	0.00237	192.883	15.79	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Call	217.62770	0.00218		191.22550	0.00191	217.628	18.19	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Put	787.02770	0.00787		877.42550	0.00877	787.028	18.19	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future			13.33870	13.33870		13.23680	13.23680		13.09	70,615,077.80	5,294	71,749.00
€ / R	On	16/09/2013	11.30	Call	2,039.00830		2.03901	1,937.28720	1.93729		2,039.008	18.96	0.00	0	0	0.00
€ / R	On	16/09/2013	11.30	Put	0.30830		0.00031	0.48720	0.00049		0.308	18.96	0.00	0	29,000.00	0.00
€ / R	On	16/09/2013	11.50	Call	1,839.29160		1.83929	1,737.72770	1.73773		1,839.292	18.19	0.00	0	0	0.00
€ / R	On	16/09/2013	11.50	Put	0.59160		0.00059	0.92770	0.00093		0.592	18.19	0.00	0	0	400.00
€ / R	On	16/09/2013	11.55	Call	1,789.39640		1.78940	1,687.88960	1.68789		1,789.396	18.00	0.00	0	0	0.00
€ / R	On	16/09/2013	11.55	Put	0.69640		0.00070	1.08960	0.00109		0.696	18.00	0.00	0	0	500.00
€ / R	On	16/09/2013	11.99	Call	1,351.61950		1.35162	1,251.14410	1.25114		1,351.620	16.31	0.00	0	0	0.00
€ / R	On	16/09/2013	11.99	Put	2.91950		0.00292	4.34410	0.00434		2.919	16.31	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Call	1,341.71590		1.34172	1,241.25470	1.24125		1,341.716	16.27	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Put	3.01590		0.00302	4.45470	0.00445		3.016	16.27	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Call	1,331.79870		1.33180	1,231.36830	1.23137		1,331.799	16.22	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Put	3.09870		0.00310	4.56830	0.00457		3.099	16.22	0.00	0	0	0.00
€ / R	On	16/09/2013	12.05	Call	1,292.15220		1.29215	1,191.85560	1.19186		1,292.152	16.01	0.00	0	0	400.00
€ / R	On	16/09/2013	12.05	Put	3.45220		0.00345	5.05560	0.00506		3.452	16.01	0.00	0	0	0.00
€ / R	On	16/09/2013	12.10	Call	1,242.65500		1.24266	1,142.54570	1.14255		1,242.655	15.76	0.00	0	0	500.00
€ / R	On	16/09/2013	12.10	Put	3.95500		0.00396	5.74570	0.00575		3.955	15.76	0.00	0	0	30,800.00
€ / R	On	16/09/2013	12.25	Put	5.98790		0.00599	8.50520	0.00851		5.988	14.99	0.00	0	0	200.00
€ / R	On	16/09/2013	12.25	Call	1,094.68790		1.09469	995.30520	0.99531		1,094.688	14.99	0.00	0	0	0.00
€ / R	On	16/09/2013	12.35	Call	996.64010		0.99664	897.92670	0.89793		996.640	14.48	0.00	0	0	200.00
€ / R	On	16/09/2013	12.35	Put	7.94010		0.00794	11.12670	0.01113		7.940	14.48	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Call	802.84460		0.80284	706.17080	0.70617		802.845	13.46	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Put	14.14460		0.01414	19.37080	0.01937		14.145	13.46	0.00	0	0	46,000.00
€ / R	On	16/09/2013	12.85	Put	42.42840		0.04243	64.08310	0.06408		42.428	12.79	0.00	0	0	0.00
€ / R	On	16/09/2013	12.85	Call	531.12840		0.53113	450.88310	0.45088		531.128	12.79	0.00	0	0	200.00
€ / R	On	16/09/2013	13.80	Call	72.42700		0.07243	60.93990	0.06094		72.427	14.62	0.00	0	0	31,212.00
€ / R	On	16/09/2013	13.80	Put	533.72700		0.53373	624.13990	0.62414		533.727	14.62	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Put	1,175.60480		1.17560	1,276.86250	1.27686		1,175.605	17.04	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Call	14.30480		0.01430	13.66250	0.01366		14.305	17.04	0.00	0	0	7,900.00
€ / R	On	21/11/2013		Any day expiry	12.07570		12.07570	12.07570	12.07570			13.20	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Call	424.02660		0.42403	425.62580	0.42563		424.027	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Put	238.32660		0.23833	239.92580	0.23993		238.327	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Call	418.53620		0.41854	420.14190	0.42014		418.536	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Put	242.83620		0.24284	244.44190	0.24444		242.836	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Call	413.09860		0.41310	414.71060	0.41471		413.099	13.05	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Put	247.39860		0.24740	249.01060	0.24901		247.399	13.05	0.00	0	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			13.51070	13.51070		13.40770	13.40770		14.24	6,755,350.00	500	31,781.00
€ / R	On	13/12/2013	11.20	Call	2,323.65630		2.32366	2,221.36950	2.22137		2,323.656	17.12	0.00	0	0	0.00
€ / R	On	13/12/2013	11.20	Put	12.95630		0.01296	13.66950	0.01367		12.956	17.12	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Call	2,085.05970		2.08506	1,982.95640	1.98296		2,085.060	16.27	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Put	17.35970		0.01736	18.25640	0.01826		17.360	16.27	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Call	2,036.14850		2.03615	1,934.09290	1.93409		2,036.149	16.09	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Put	18.44850		0.01845	19.39290	0.01939		18.448	16.09	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Call	1,987.31100		1.98731	1,885.30660	1.88531		1,987.311	15.92	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Put	19.61100		0.01961	20.60660	0.02061		19.611	15.92	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Call	1,096.02480		1.09602	1,006.34280	1.00634		1,096.025	13.63	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Put	85.32480		0.08532	98.64280	0.09864		85.325	13.63	0.00	0	0	200.00
€ / R	On	13/12/2013	12.60	Call	1,013.34520		1.01335	926.29170	0.92629		1,013.345	13.58	0.00	0	0	0.00
€ / R	On	13/12/2013	12.60	Put	102.64520		0.10265	118.59170	0.11859		102.645	13.58	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Call	655.60350		0.65560	592.01260	0.59201		655.604	13.76	0.00	0	0	200.00

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	13.10	Put	244.90350		0.24490		284.31260	0.28431	244.903	13.76	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.69910		13.69910		13.59450	13.59450		14.75	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,354.41150		1.35441		1,267.31600	1.26732	1,354.411	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	145.31150		0.14531		162.81600	0.16282	145.311	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	147.35960		0.14736		165.08350	0.16508	147.360	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,346.45960		1.34646		1,259.58350	1.25958	1,346.460	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,338.52910		1.33853		1,251.87100	1.25187	1,338.529	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	149.42910		0.14943		167.37100	0.16737	149.429	13.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.88710		13.88710		13.78000	13.78000		15.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	801.52730		0.80153		754.85420	0.75485	801.527	14.99	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	704.42730		0.70443		764.85420	0.76485	704.427	14.99	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	797.31050		0.79731		750.90110	0.75090	797.311	15.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	710.21050		0.71021		770.90110	0.77090	710.211	15.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	793.11080		0.79311		747.00930	0.74701	793.111	15.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	716.01080		0.71601		777.00930	0.77701	716.011	15.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.30440		14.30440		14.20040	14.20040		15.90	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	691.16530		0.69117		741.12270	0.74112	691.165	15.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,305.56530		1.30557		1,251.52270	1.25152	1,305.565	15.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,300.75800		1.30076		1,246.90120	1.24690	1,300.758	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	696.35800		0.69636		746.50120	0.74650	696.358	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,295.97590		1.29598		1,242.29840	1.24230	1,295.976	15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	701.57590		0.70158		751.89840	0.75190	701.576	15.09	0.00	0	0.00
2025	On 07/11/2013	Bond Future			108.60076		108.60076		109.17581	109.17581			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	2,389.24000		2.38924		1,814.19000	1.81419	2,389.240		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	2,399.24000		2.39924		1,824.19000	1.82419	2,399.240		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	2,409.24000		2.40924		1,834.19000	1.83419	2,409.240		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.74411		104.74411		104.76201	104.76201			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,245.89000		5.24589		5,227.99000	5.22799	5,245.890		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	5,255.89000		5.25589		5,237.99000	5.23799	5,255.890		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	5,265.89000		5.26589		5,247.99000	5.24799	5,265.890		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.88095		106.88095		106.89877	106.89877			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	3,109.05000		3.10905		3,091.23000	3.09123	3,109.050		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	3,119.05000		3.11905		3,101.23000	3.10123	3,119.050		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	3,129.05000		3.12905		3,111.23000	3.11123	3,129.050		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			406.08200		406.08200		407.57200	407.57200			0.00	0	0.00
AL37	On 06/02/2014	Index Future			411.41100		411.41100		412.92100	412.92100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			476.86200		476.86200		479.20900	479.20900			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			483.12000		483.12000		485.49800	485.49800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ALBI	On 07/11/2013		Index Future		425.67600	425.67600	428.39900	428.39900			0.00	0	770.00
ALBI	On 06/02/2014		Index Future		431.26200	431.26200	434.02100	434.02100			0.00	0	73.00
AU\$ / R	On 20/08/2013		Any day expiry		9.10960	9.10960	9.09130	9.09130		11.82	0.00	0	0.00
AU\$ / R	On 20/08/2013	9.05	Call	87.06830	0.08707	81.23880	0.08124	87.068	12.25	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.05	Put	27.46830	0.02747	39.93880	0.03994	27.468	12.25	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.06	Call	80.13450	0.08013	74.89180	0.07489	80.134	12.16	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.06	Put	30.53450	0.03053	43.59180	0.04359	30.534	12.16	0.00	0	4,000.00	
AU\$ / R	On 20/08/2013	9.07	Call	73.46940	0.07347	68.80150	0.06880	73.469	12.08	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.07	Put	33.86940	0.03387	47.50150	0.04750	33.869	12.08	0.00	0	0.00	
AU\$ / R	On 16/09/2013		Foreign Exchange Future		9.13290	9.13290	9.11060	9.11060		11.90	20,549,025.00	2,250	7,697.00
AU\$ / R	On 16/09/2013	8.50	Call	637.69230	0.63769	616.20150	0.61620	637.692	13.36	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.50	Put	4.79230	0.00479	5.60150	0.00560	4.792	13.36	0.00	0	201.00	
AU\$ / R	On 16/09/2013	8.80	Put	20.85290	0.02085	26.68930	0.02669	20.853	11.42	0.00	0	201.00	
AU\$ / R	On 16/09/2013	8.80	Call	353.75290	0.35375	337.28930	0.33729	353.753	11.42	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.89	Call	280.63680	0.28064	266.01650	0.26602	280.637	11.54	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.89	Put	37.73680	0.03774	45.41650	0.04542	37.737	11.54	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.90	Call	272.99750	0.27300	258.58160	0.25858	272.998	11.55	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.90	Put	40.09750	0.04010	47.98160	0.04798	40.098	11.55	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.91	Call	265.46380	0.26546	251.25130	0.25125	265.464	11.57	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.91	Put	42.56380	0.04256	50.65130	0.05065	42.564	11.57	0.00	0	0.00	
AU\$ / R	On 16/09/2013	9.30	Call	64.06350	0.06406	60.05650	0.06006	64.064	12.03	0.00	0	201.00	
AU\$ / R	On 16/09/2013	9.30	Put	231.16350	0.23116	249.45650	0.24946	231.163	12.03	0.00	0	0.00	
AU\$ / R	On 16/09/2013	10.30	Call	1.57340	0.00157	1.70990	0.00171	1.573	17.29	0.00	0	201.00	
AU\$ / R	On 16/09/2013	10.30	Put	1,168.67340	1.16867	1,191.10990	1.19111	1,168.673	17.29	0.00	0	0.00	
AU\$ / R	On 13/12/2013		Foreign Exchange Future		9.19110	9.19110	9.17330	9.17330		11.97	0.00	0	10,180.00
AU\$ / R	On 13/12/2013	8.30	Call	909.05400	0.90905	894.33160	0.89433	909.054	11.94	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.30	Put	17.95400	0.01795	21.03160	0.02103	17.954	11.94	0.00	0	201.00	
AU\$ / R	On 13/12/2013	8.60	Call	643.22820	0.64323	629.44690	0.62945	643.228	11.83	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.60	Put	52.12820	0.05213	56.14690	0.05615	52.128	11.83	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.30	Call	206.19710	0.20620	199.92820	0.19993	206.197	12.15	0.00	0	201.00	
AU\$ / R	On 13/12/2013	9.30	Put	315.09710	0.31510	326.62820	0.32663	315.097	12.15	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.46	Call	152.30530	0.15231	147.28840	0.14729	152.305	12.44	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.46	Put	421.20530	0.42121	433.98840	0.43399	421.205	12.44	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Call	149.38550	0.14939	144.43860	0.14444	149.385	12.46	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Put	428.28550	0.42829	441.13860	0.44114	428.286	12.46	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.48	Call	146.51500	0.14652	141.63720	0.14164	146.515	12.48	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.48	Put	435.41500	0.43541	448.33720	0.44834	435.415	12.48	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.60	Call	115.69320	0.11569	111.58460	0.11158	115.693	12.70	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.60	Put	524.59320	0.52459	538.28460	0.53828	524.593	12.70	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.30	Call	28.55700	0.02856	28.81250	0.02881	28.557	14.14	0.00	0	201.00	
AU\$ / R	On 13/12/2013	10.30	Put	1,137.45700	1.13746	1,155.51250	1.15551	1,137.457	14.14	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.60	Call	19.11900	0.01912	19.22970	0.01923	19.119	15.33	0.00	0	100.00	
AU\$ / R	On 13/12/2013	10.60	Put	1,428.01900	1.42802	1,445.92970	1.44593	1,428.019	15.33	0.00	0	0.00	
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.26210	9.26210	9.24380	9.24380		12.10	0.00	0	2,900.00
AU\$ / R	On 17/03/2014	9.49	Call	253.61970	0.25362	246.73450	0.24673	253.620	12.44	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	481.51970	0.48152	492.93450	0.49293	481.520	12.44	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	250.21490	0.25021	243.40780	0.24341	250.215	12.45	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	488.11490	0.48811	499.60780	0.49961	488.115	12.45	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	494.75300	0.49475	506.32350	0.50632	494.753	12.46	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	246.85300	0.24685	240.12350	0.24012	246.853	12.46	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.33430	9.33430	9.31650	9.31650		12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.89	Call	227.26140	0.22726	222.54680	0.22255	227.261	12.96	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	782.96140	0.78296	796.04680	0.79605	782.961	12.96	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	224.82050	0.22482	220.16270	0.22016	224.820	12.98	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	790.52050	0.79052	803.66270	0.80366	790.521	12.98	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	222.40860	0.22241	217.80100	0.21780	222.409	12.99	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	798.10860	0.79811		811.30100	0.81130		798.109	12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.79490	9.79490		9.79540	9.79540			13.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,619.46930	2.61947		2,619.82270	2.61982		2,619.469	14.50	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	74.56930	0.07457		74.42270	0.07442		74.569	14.50	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,573.77290	2.57377		2,574.14470	2.57414		2,573.773	14.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	78.87290	0.07887		78.74470	0.07874		78.873	14.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	83.37330	0.08337		83.26740	0.08327		83.373	14.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,528.27330	2.52827		2,528.66740	2.52867		2,528.273	14.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.72400	9.72400		9.65440	9.65440			12.38	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	640.84990	0.64085		575.10700	0.57511		640.850	13.41	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	6.84990	0.00685		10.70700	0.01071		6.850	13.41	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	631.19460	0.63119		565.62520	0.56563		631.195	13.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	7.19460	0.00719		11.22520	0.01123		7.195	13.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	621.55570	0.62156		556.16770	0.55617		621.556	13.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	7.55570	0.00756		11.76770	0.01177		7.556	13.31	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.82370	9.82370		9.75530	9.75530			13.88	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	266.06740	0.26607		238.90650	0.23891		266.067	14.20	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	382.36740	0.38237		423.60650	0.42361		382.367	14.20	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	262.33760	0.26234		235.48780	0.23549		262.338	14.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	388.63760	0.38864		430.18780	0.43019		388.638	14.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	258.65470	0.25865		232.11360	0.23211		258.655	14.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	394.95470	0.39495		436.81360	0.43681		394.955	14.24	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			140.22790	140.22790		-82.32570	-82.32570				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			451.46940	451.46940		414.25370	414.25370				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			530.11420	530.11420		466.19280	466.19280				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			283.62810	283.62810		231.26540	231.26540				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			127.82480	127.82480		115.04210	115.04210				0.00	0	5,000.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			173.30000	173.30000		87.19640	87.19640				1,733,000.00	10,000	0.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550	106.44550		106.44550	106.44550				0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			87.82280	87.82280		61.76930	61.76930				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			36.01100	36.01100		49.51810	49.51810				0.00	0	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.77140	10.77140		10.68180	10.68180			14.01	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	938.34290	0.93834		850.93410	0.85093		938.343	16.78	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	6.94290	0.00694		9.13410	0.00913		6.943	16.78	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	928.45520	0.92846		841.08800	0.84109		928.455	16.67	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	7.05520	0.00706		9.28800	0.00929		7.055	16.67	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	918.57040	0.91857		831.24620	0.83125		918.570	16.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	7.17040	0.00717		9.44620	0.00945		7.170	16.57	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.91550	10.91550		10.82470	10.82470			14.92	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	432.70170	0.43270		380.14260	0.38014		432.702	14.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	307.20170	0.30720		345.44260	0.34544		307.202	14.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	427.67810	0.42768		375.48790	0.37549		427.678	14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	312.17810	0.31218		350.78790	0.35079		312.178	14.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	422.69670		0.42270		371.14800	0.37115	422.697	14.80	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	317.19670		0.31720		356.44800	0.35645	317.197	14.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64460		1.64460		1.62800	1.62800		13.76	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,549.12510		0.15491		1,384.78990	0.13848	1,549.125	14.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	3.12510		0.00031		4.78990	0.00048	3.125	14.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,450.18620		0.14502		1,286.36210	0.12864	1,450.186	14.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	4.18620		0.00042		6.36210	0.00064	4.186	14.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,351.80870		0.13518		1,189.36190	0.11894	1,351.809	14.46	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	5.80870		0.00058		9.36190	0.00094	5.809	14.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65620		1.65620		1.63930	1.63930		14.68	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	586.36600		0.05864		508.30250	0.05083	586.366	14.68	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	524.36600		0.05244		615.30250	0.06153	524.366	14.68	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	543.65530		0.05437		470.69360	0.04707	543.655	14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	581.65530		0.05817		677.69360	0.06777	581.655	14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	503.77640		0.05038		435.73520	0.04357	503.776	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	641.77640		0.06418		742.73520	0.07427	641.776	14.99	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			108.89938		108.89938		108.91786	108.91786			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	1,090.62000		1.09062		1,072.14000	1.07214	1,090.620		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	1,100.62000		1.10062		1,082.14000	1.08214	1,100.620		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	1,110.62000		1.11062		1,092.14000	1.09214	1,110.620		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 07/11/2013	Bond Future			10.03461		79.54372		9.90708	80.45312			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	12,220.52000		12.22052		11,311.12000	11.31112	12,220.520		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	12,132.24000		12.13224		11,222.84000	11.22284	12,132.240		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	12,044.09000		12.04409		11,134.69000	11.13469	12,044.090		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.16899		80.58762		10.03700	81.50895			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	4,548.55000		4.54855		3,627.22000	3.62722	4,548.550		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	4,473.02000		4.47302		3,551.69000	3.55169	4,473.020		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	4,397.60000		4.39760		3,476.27000	3.47627	4,397.600		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 07/11/2013	GOVI			425.49900		425.49900		428.18700	428.18700			8,509,980.00	2	102.00
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	204,910.00000		20.49100		178,030.00000	17.80300	204,910.000		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	205,010.00000		20.50100		178,130.00000	17.81300	205,010.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	205,110.00000		20.51100		178,230.00000	17.82300	205,110.000		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
GOVI	On 06/02/2014	GOVI			431.08200		431.08200		433.80700	433.80700			0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	89,080.00000		8.90800		61,830.00000	6.18300	89,080.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	89,180.00000		8.91800		61,930.00000	6.19300	89,180.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	89,280.00000		8.92800		62,030.00000	6.20300	89,280.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			436.88800		436.88800		439.64900	439.64900			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	51,020.00000		5.10200		23,410.00000	2.34100	51,020.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	51,120.00000		5.11200		23,510.00000	2.35100	51,120.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	51,220.00000		5.12200		23,610.00000	2.36100	51,220.000		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 07/11/2013	Index Future			194.85100		194.85100		194.91700	194.91700			0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			197.43200		197.43200		197.49900	197.49900			0.00	0	166.00
ILBI	On 07/11/2013	Index Future			528.13900		528.13900		528.13900	528.13900			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			535.28400		535.28400		535.28400	535.28400			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.14000		94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.15000		94.85000		5.15000	94.85000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.19000		94.81000		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.24000		94.76000		5.24000	94.76000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.36000		94.64000		5.33000	94.67000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.42000		94.58000		5.39000	94.61000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.55000		94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.71000		94.29000		5.68000	94.32000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.07000		93.93000		5.99000	94.01000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.39000		93.61000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.68000		93.32000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.95000		93.05000		6.85000	93.15000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.21000		92.79000		7.11000	92.89000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future		8.07160	8.07160		8.00580	8.00580		9.81	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	484.78800	0.48479	421.15520	0.42116	484.788	11.18	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	3.18800	0.00319	5.35520	0.00536	3.188	11.18	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	474.98680	0.47499	411.49940	0.41150	474.987	11.10	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	3.38680	0.00339	5.69940	0.00570	3.387	11.10	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	465.19890	0.46520	401.99970	0.40200	465.199	11.02	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	3.59890	0.00360	6.19970	0.00620	3.599	11.02	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future		8.13350	8.13350		8.06740	8.06740		10.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	199.90850	0.19991	173.44220	0.17344	199.908	10.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	206.40850	0.20641	246.04220	0.24604	206.408	10.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	195.07650	0.19508	169.65520	0.16966	195.077	10.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	211.57650	0.21158	252.25520	0.25226	211.577	10.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	190.97910	0.19098	165.93870	0.16594	190.979	10.95	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	217.47910	0.21748	258.53870	0.25854	217.479	10.95	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future		9.75150	9.75150	0.10254	9.86640	9.86640		13.65	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	544.02830	0.05440	911.69760	0.09117	544.028	13.57	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	3,429.02830	0.34290	2,647.69760	0.26477	3,429.028	13.57	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	521.36480	0.05214	879.13340	0.08791	521.365	13.57	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	3,506.36480	0.35064	2,715.13340	0.27151	3,506.365	13.57	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	499.44410	0.04994	847.43610	0.08474	499.444	13.57	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	3,584.44410	0.35844	2,783.43610	0.27834	3,584.444	13.57	0.00	0	0.00
R023	On 07/11/2013	Bond Future		8.06820	99.49077		7.98120	100.04704			0.00	0	11,644.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	10,751.36000	10.75136	10,195.09000	10.19509	10,751.360		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	10,678.63000	10.67863	10,122.36000	10.12236	10,678.630		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	10,605.95000	10.60595	10,049.68000	10.04968	10,605.950		0.00	0	0.00
R023	On 06/02/2014	Bond Future		8.17943	100.79639		8.08881	101.36002			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	2,132.82000	2.13282	1,569.19000	1.56919	2,132.820		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	2,069.14000	2.06914	1,505.51000	1.50551	2,069.140		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	2,005.50000	2.00550	1,441.87000	1.44187	2,005.500		0.00	0	0.00
R157	On 07/11/2013	Bond Future		6.27369	114.51442		6.18382	114.68123		3.01	1,145,144.20	10	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	202.66000	0.20266	244.89000	0.24489	202.660	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,480.06000	1.48006	1,355.48000	1.35548	1,480.060	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	206.90000	0.20690	249.76000	0.24976	206.900	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,465.48000	1.46548	1,341.53000	1.34153	1,465.480	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	211.21000	0.21121	254.70000	0.25470	211.210	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,450.97000	1.45097	1,327.65000	1.32765	1,450.970	2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future		6.45484	116.01724		6.34891	116.18629		2.74	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	365.27000	0.36527	416.43000	0.41643	365.270	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,674.78000	1.67478	1,556.89000	1.55689	1,674.780	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	369.94000	0.36994	421.55000	0.42155	369.940	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,663.25000	1.66325	1,545.81000	1.54581	1,663.250	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	374.65000	0.37465	426.71000	0.42671	374.650	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,651.77000	1.65177	1,534.78000	1.53478	1,651.770	2.69	0.00	0	0.00
R157	On 08/05/2014	Bond Future		6.65915	110.77135		6.53149	110.94278		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	158.94000	0.15894	188.68000	0.18868	158.940	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,155.15000	2.15515	2,013.46000	2.01346	2,155.150	2.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Put	2,143.50000		2.14350		2,002.12000	2.00212	2,143.500	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	161.05000		0.16105		191.10000	0.19110	161.050	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	163.19000		0.16319		193.54000	0.19354	163.190	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,131.88000		2.13188		1,990.80000	1.99080	2,131.880	2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.94186		112.27175		6.78252	112.44551		2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	820.75000		0.82075		905.67000	0.90567	820.750	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,040.94000		1.04094		952.10000	0.95210	1,040.940	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	825.76000		0.82576		911.01000	0.91101	825.760	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,035.03000		1.03503		946.52000	0.94652	1,035.030	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	830.80000		0.83080		916.37000	0.91637	830.800	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,029.15000		1.02915		940.96000	0.94096	1,029.150	2.09	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.48699		119.85211		8.35374	121.01586		14.94	0.00	0	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Call	56.23000		0.05623		85.20000	0.08520	56.230	14.64	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	19,249.61000		19.24961		18,114.83000	18.11483	19,249.610	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	115.37000		0.11537		168.45000	0.16845	115.370	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	16,662.34000		16.66234		15,551.67000	15.55167	16,662.340	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,709.83000		1.70983		2,131.52000	2.13152	1,709.830	14.79	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,043.82000		6.04382		5,301.76000	5.30176	6,043.820	14.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,192.67000		5.19267		4,515.50000	4.51550	5,192.670	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,127.61000		2.12761		2,614.19000	2.61419	2,127.610	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,159.74000		2.15974		2,651.01000	2.65101	2,159.740	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,134.88000		5.13488		4,462.40000	4.46240	5,134.880	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,192.18000		2.19218		2,688.16000	2.68816	2,192.180	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,077.50000		5.07750		4,409.73000	4.40973	5,077.500	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,579.94000		4.57994		3,954.71000	3.95471	4,579.940	14.87	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,498.76000		2.49876		3,037.28000	3.03728	2,498.760	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,481.22000		3.48122		4,137.18000	4.13718	3,481.220	14.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,368.48000		3.36848		2,860.69000	2.86069	3,368.480	14.94	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,662.95000		4.66295		5,429.51000	5.42951	4,662.950	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,413.41000		2.41341		2,016.22000	2.01622	2,413.410	15.06	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	6,012.96000		6.01296		6,877.10000	6.87710	6,012.960	15.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,682.05000		1.68205		1,382.44000	1.38244	1,682.050	15.19	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.59429		116.13571		8.45615	117.31466		15.27	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,083.91000		2.08391		2,458.00000	2.45800	2,083.910	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,654.97000		9.65497		8,850.11000	8.85011	9,654.970	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,108.48000		2.10848		2,485.64000	2.48564	2,108.480	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,586.94000		9.58694		8,785.15000	8.78515	9,586.940	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,133.24000		2.13324		2,513.49000	2.51349	2,133.240	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,519.19000		9.51919		8,720.49000	8.72049	9,519.190	15.05	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.70298		117.70012		8.55966	118.89506		14.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,485.34000		1.48534		1,737.84000	1.73784	1,485.340	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,008.73000		16.00873		15,066.29000	15.06629	16,008.730	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,501.11000		1.50111		1,755.66000	1.75566	1,501.110	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,926.76000		15.92676		14,986.37000	14.98637	15,926.760	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,845.03000		15.84503		14,906.69000	14.90669	15,845.030	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,517.01000		1.51701		1,773.61000	1.77361	1,517.010	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.81470		114.00366		8.66598	115.21479		14.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,825.60000		4.82560		5,369.96000	5.36996	4,825.600	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,180.87000		9.18087		8,514.10000	8.51410	9,180.870	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,858.17000		4.85817		5,404.90000	5.40490	4,858.170	14.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Put	9,128.26000	9.12826	8,463.86000	8.46386	9,128.260	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,890.86000	4.89086	5,439.97000	5.43997	4,890.860	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,075.85000	9.07585	8,413.83000	8.41383	9,075.850	14.81	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			276.65679	276.65679	276.70908	276.70908			0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	3,333.21000	3.33321	3,280.92000	3.28092	3,333.210		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	3,343.21000	3.34321	3,290.92000	3.29092	3,343.210		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	3,353.21000	3.35321	3,300.92000	3.30092	3,353.210		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 07/11/2013	Bond Future			5.46321	106.91603	5.37826	107.00857		1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	102.38000	0.10238	124.45000	0.12445	102.380	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	839.13000	0.83913	768.66000	0.76866	839.130	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	104.79000	0.10479	127.22000	0.12722	104.790	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	830.54000	0.83054	760.43000	0.76043	830.540	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	107.23000	0.10723	130.03000	0.13003	107.230	1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	821.98000	0.82198	752.24000	0.75224	821.980	1.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.51387	103.91136	5.40306	104.00516		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	316.49000	0.31649	358.26000	0.35826	316.490	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	548.57000	0.54857	496.54000	0.49654	548.570	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	319.99000	0.31999	362.06000	0.36206	319.990	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	543.58000	0.54358	491.85000	0.49185	543.580	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	323.52000	0.32352	365.89000	0.36589	323.520	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	538.62000	0.53862	487.19000	0.48719	538.620	1.47	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.55198	105.31109	5.39380	105.40623		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	92.51000	0.09251	117.44000	0.11744	92.510	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	582.61000	0.58261	512.40000	0.51240	582.610	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	577.97000	0.57797	508.04000	0.50804	577.970	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	93.93000	0.09393	119.14000	0.11914	93.930	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	95.37000	0.09537	120.86000	0.12086	95.370	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	573.35000	0.57335	503.70000	0.50370	573.350	0.75	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.57197	102.32863	5.30440	102.42507		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	259.65000	0.25965	305.79000	0.30579	259.650	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	361.28000	0.36128	310.98000	0.31098	361.280	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	261.26000	0.26126	307.58000	0.30758	261.260	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	359.28000	0.35928	309.16000	0.30916	359.280	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	262.88000	0.26288	309.38000	0.30938	262.880	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	357.30000	0.35730	307.36000	0.30736	357.300	0.76	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 07/11/2013	Bond Future			204.15861	204.15861	204.19393	204.19393			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	4,831.39000	4.83139	4,796.07000	4.79607	4,831.390		0.00	0	0.00

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 07/11/2013	Bond Future	209.00	Call	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	4,841.39000		4.84139	4,806.07000	4.80607	4,841.390			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	4,851.39000		4.85139	4,816.07000	4.81607	4,851.390			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.02535		105.36610	6.93568	105.67144			5.67	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	65.74000		0.06574	86.97000	0.08697	65.740		5.54	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,656.84000		4.65684	4,372.73000	4.37273	4,656.840		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	140.53000		0.14053	179.54000	0.17954	140.530		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,733.86000		3.73386	3,467.53000	3.46753	3,733.860		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	144.15000		0.14415	183.95000	0.18395	144.150		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,702.05000		3.70205	3,436.51000	3.43651	3,702.050		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	147.95000		0.14795	188.55000	0.18855	147.950		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,670.44000		3.67044	3,405.70000	3.40570	3,670.440		5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,136.58000		103.13658	103,441.92000	103.44192	103,136.580		5.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		5.85	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.17024		106.74882	7.07314	107.05824			5.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	302.81000		0.30281	356.85000	0.35685	302.810		5.12	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,275.22000		4.27522	4,019.84000	4.01984	4,275.220		5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	408.02000		0.40802	475.84000	0.47584	408.020		5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,749.73000		3.74973	3,508.13000	3.50813	3,749.730		5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	414.26000		0.41426	482.85000	0.48285	414.260		5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,722.90000		3.72290	3,482.07000	3.48207	3,722.900		5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	420.57000		0.42057	489.95000	0.48995	420.570		5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,696.15000		3.69615	3,456.11000	3.45611	3,696.150		5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.31751		104.02580	7.21200	104.33943			4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	269.62000		0.26962	315.41000	0.31541	269.620		4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,084.33000		5.08433	4,816.49000	4.81649	5,084.330		4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	273.53000		0.27353	319.83000	0.31983	273.530		4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,056.86000		5.05686	4,789.53000	4.78953	5,056.860		4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	277.47000		0.27747	324.31000	0.32431	277.470		4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,029.42000		5.02942	4,762.63000	4.76263	5,029.420		4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,812.11000		1.81211	1,986.43000	1.98643	1,812.110		4.77	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,567.73000		1.56773	1,428.42000	1.42842	1,567.730		4.77	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.48284		105.43476	7.36756	105.75265			4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,727.97000		1.72797	1,883.16000	1.88316	1,727.970		4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,260.43000		2.26043	2,097.73000	2.09773	2,260.430		4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,740.82000		1.74082	1,896.72000	1.89672	1,740.820		4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,245.58000		2.24558	2,083.59000	2.08359	2,245.580		4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,753.73000		1.75373	1,910.34000	1.91034	1,753.730		4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,230.81000		2.23081	2,069.53000	2.06953	2,230.810		4.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.25629		106.26254	7.15719	106.68837			7.58	147,173,617.90	1,385	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	265.05000		0.26505	335.69000	0.33569	265.050		7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,510.48000		4.51048	4,155.29000	4.15529	4,510.480		7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	271.27000		0.27127	343.16000	0.34316	271.270		7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,471.68000		4.47168	4,117.74000	4.11774	4,471.680		7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	277.61000		0.27761	350.76000	0.35076	277.610		7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,433.02000		4.43302	4,080.34000	4.08034	4,433.020		7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,051.12000		1.05112	1,237.20000	1.23720	1,051.120		7.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Put	2,156.82000		2.15682		1,917.07000	1.91707	2,156.820	7.54	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.37848		103.62710	7.27310	104.05856			7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	656.98000		0.65698	764.13000	0.76413	656.980	656.980	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,792.86000		4.79286	4,468.55000	4.46855	4,792.860	4,792.860	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	666.45000		0.66645	774.72000	0.77472	666.450	666.450	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,759.48000		4.75948	4,436.29000	4.43629	4,759.480	4,759.480	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	676.03000		0.67603	785.42000	0.78542	676.030	676.030	7.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,726.23000		4.72623	4,404.16000	4.40416	4,726.230	4,726.230	7.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.50650		105.02299	7.39411	105.46031			6.99	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	595.97000		0.59597	683.47000	0.68347	595.970	595.970	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,486.85000		6.48685	6,137.03000	6.13703	6,486.850	6,486.850	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	602.98000		0.60298	691.27000	0.69127	602.980	602.980	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,452.31000		6.45231	6,103.28000	6.10328	6,452.310	6,452.310	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	610.05000		0.61005	699.13000	0.69913	610.050	610.050	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,417.84000		6.41784	6,069.60000	6.06960	6,417.840	6,417.840	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.64551		102.41453	7.52534	102.85777			6.99	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,466.78000		2.46678	2,685.09000	2.68509	2,466.780	2,466.780	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,226.23000		3.22623	3,001.30000	3.00130	3,226.230	3,226.230	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,484.09000		2.48409	2,703.33000	2.70333	2,484.090	2,484.090	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,206.43000		3.20643	2,982.43000	2.98243	3,206.430	3,206.430	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,501.48000		2.50148	2,721.64000	2.72164	2,501.480	2,501.480	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,186.72000		3.18672	2,963.64000	2.96364	3,186.720	3,186.720	6.98	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 07/11/2013	Bond Future			5.71139		102.72129	5.57661	102.74534			0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	12.93000		0.01293	16.42000	0.01642	12.930	12.930	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	267.04000		0.26704	246.48000	0.24648	267.040	267.040	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	13.15000		0.01315	16.69000	0.01669	13.150	13.150	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	265.46000		0.26546	244.95000	0.24495	265.460	265.460	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	13.37000		0.01337	16.95000	0.01695	13.370	13.370	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	263.89000		0.26389	243.42000	0.24342	263.890	263.890	0.44	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.59358		100.68008	7.50577	101.10346			9.56	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	413.54000		0.41354	499.67000	0.49967	413.540	413.540	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,878.80000		4.87880	4,541.55000	4.54155	4,878.800	4,878.800	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	422.08000		0.42208	509.53000	0.50953	422.080	422.080	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,836.58000		4.83658	4,500.65000	4.50065	4,836.580	4,836.580	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	430.76000		0.43076	519.53000	0.51953	430.760	430.760	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,794.54000		4.79454	4,459.93000	4.45993	4,794.540	4,794.540	9.39	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.71313		98.36221	7.62060	98.79119			9.31	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	762.97000		0.76297	867.52000	0.86752	762.970	762.970	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,882.49000		5.88249	5,558.06000	5.55806	5,882.490	5,882.490	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	772.97000		0.77297	878.53000	0.87853	772.970	772.970	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,843.29000		5.84329	5,519.87000	5.51987	5,843.290	5,843.290	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	783.06000		0.78306	889.64000	0.88964	783.060	783.060	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,804.22000		5.80422	5,481.82000	5.48182	5,804.220	5,804.220	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.83980		99.68724	7.74210	100.12206			9.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	734.06000		0.73406	819.87000	0.81987	734.060	734.060	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,404.95000		8.40495	8,055.94000	8.05594	8,404.950	8,404.950	9.12	0.00	0	0.00

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 08/05/2014	Bond Future	6.20	Call	741.92000		0.74192		828.44000	0.82844	741.920	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,364.15000		8.36415	8,015.85000	8.01585	8,364.150	9.12	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	749.85000		0.74985	837.07000	0.83707	749.850	9.12	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	8,323.44000		8.32344	7,975.84000	7.97584	8,323.440	9.12	0.00	0	0.00	
R207	On 07/08/2014	Bond Future			7.97563		97.39732	7.87225	97.83808		9.28	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Call	2,989.34000		2.98934	3,203.04000	3.20304	2,989.340	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Put	4,213.10000		4.21310	3,986.04000	3.98604	4,213.100	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Call	3,008.60000		3.00860	3,223.15000	3.22315	3,008.600	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Put	4,189.20000		4.18920	3,962.99000	3.96299	4,189.200	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Call	3,027.94000		3.02794	3,243.34000	3.24334	3,027.940	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Put	4,165.40000		4.16540	3,940.04000	3.94004	4,165.400	9.23	0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R208	On 07/11/2013	Bond Future			7.74851		95.25155	7.66113	95.72067		10.66	0.00	0	14,428.00	
R208	On 07/11/2013	Bond Future	6.79	Call	348.93000		0.34893	429.75000	0.42975	348.930	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	5,655.39000		5.65539	5,267.09000	5.26709	5,655.390	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	356.90000		0.35690	439.10000	0.43910	356.900	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	5,606.13000		5.60613	5,219.21000	5.21921	5,606.130	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	365.00000		0.36500	448.61000	0.44861	365.000	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	5,557.05000		5.55705	5,171.54000	5.17154	5,557.050	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	1,349.77000		1.34977	1,558.37000	1.55837	1,349.770	10.61	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	2,691.49000		2.69149	2,430.97000	2.43097	2,691.490	10.61	0.00	0	1,520.00	
R208	On 06/02/2014	Bond Future			7.85955		96.50156	7.76812	96.97684		10.24	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Call	729.20000		0.72920	835.31000	0.83531	729.200	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Put	6,757.53000		6.75753	6,388.36000	6.38836	6,757.530	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Call	739.44000		0.73944	846.67000	0.84667	739.440	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Put	6,711.86000		6.71186	6,343.81000	6.34381	6,711.860	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	750.17000		0.75017	858.55000	0.85855	750.170	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	6,666.72000		6.66672	6,299.82000	6.29982	6,666.720	10.03	0.00	0	0.00	
R208	On 08/05/2014	Bond Future			7.97161		94.40497	7.87582	94.88672		9.86	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Call	566.58000		0.56658	644.18000	0.64418	566.580	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Put	9,483.26000		9.48326	9,079.11000	9.07911	9,483.260	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	573.80000		0.57380	652.18000	0.65218	573.800	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	9,434.47000		9.43447	9,031.10000	9.03110	9,434.470	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	9,385.78000		9.38578	8,983.19000	8.98319	9,385.780	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	581.10000		0.58110	660.26000	0.66026	581.100	9.67	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			8.08965		95.68363	7.98919	96.17192		9.86	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	3,049.12000		3.04912	3,282.59000	3.28259	3,049.120	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	4,514.89000		4.51489	4,260.07000	4.26007	4,514.890	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	3,070.59000		3.07059	3,305.09000	3.30509	3,070.590	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	4,486.99000		4.48699	4,233.20000	4.23320	4,486.990	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	3,092.15000		3.09215	3,327.68000	3.32768	3,092.150	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	4,459.22000		4.45922	4,206.46000	4.20646	4,459.220	9.83	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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future			9.40364		71.47740		9.27621	72.38908		22.47	0.00	0	18,862.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,100.01000		1.10001	1,364.94000	1.36494	1,100.010		22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,772.66000		6.77266	6,125.91000	6.12591	6,772.660		22.23	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,373.95000		1.37395	1,683.09000	1.68309	1,373.950		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,940.10000		5.94010	5,337.56000	5.33756	5,940.100		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,395.12000		1.39512	1,707.51000	1.70751	1,395.120		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,883.19000		5.88319	5,283.90000	5.28390	5,883.190		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,416.52000		1.41652	1,732.15000	1.73215	1,416.520		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,826.63000		5.82663	5,230.58000	5.23058	5,826.630		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,576.30000		2.57630	3,040.06000	3.04006	2,576.300		22.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,677.80000		3.67780	3,229.88000	3.22988	3,677.800		22.47	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,072.30000		3.07230	3,586.12000	3.58612	3,072.300		22.56	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	3,098.08000		3.09808	2,700.22000	2.70022	3,098.080		22.56	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,751.35000		2.75135	2,385.89000	2.38589	2,751.350		22.62	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,428.60000		3.42860	3,974.82000	3.97482	3,428.600		22.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,199.13000		4.19913	4,806.68000	4.80668	4,199.130		22.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	2,148.76000		2.14876	1,844.63000	1.84463	2,148.760		22.75	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.50671		72.41544	9.37533	73.33912			21.91	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,785.07000		1.78507	2,073.49000	2.07349	1,785.070		21.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	9,055.59000		9.05559	8,420.33000	8.42033	9,055.590		21.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,805.07000		1.80507	2,095.77000	2.09577	1,805.070		21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,994.46000		8.99446	8,361.48000	8.36148	8,994.460		21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,825.22000		1.82522	2,118.20000	2.11820	1,825.220		21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,933.62000		8.93362	8,302.92000	8.30292	8,933.620		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.60925		70.24600	9.47378	71.18220			21.87	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	15,167.76000		15.16776	14,421.16000	14.42116	15,167.760		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,201.70000		1.20170	1,391.30000	1.39130	1,201.700		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,214.47000		1.21447	1,405.62000	1.40562	1,214.470		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	15,089.87000		15.08987	14,344.82000	14.34482	15,089.870		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,227.34000		1.22734	1,420.05000	1.42005	1,227.340		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	15,012.22000		15.01222	14,268.73000	14.26873	15,012.220		21.51	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.71363		71.19744	9.57394	72.14630			21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,186.95000		4.18695	4,608.16000	4.60816	4,186.950		21.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,958.78000		8.95878	8,431.13000	8.43113	8,958.780		21.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,213.56000		4.21356	4,636.50000	4.63650	4,213.560		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,910.81000		8.91081	8,384.89000	8.38489	8,910.810		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,240.25000		4.24025	4,664.93000	4.66493	4,240.250		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,863.04000		8.86304	8,338.86000	8.33886	8,863.040		21.71	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 07/11/2013	Bond Future			154.06734		154.06734	154.09467	154.09467				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	5,922.66000		5.92266	5,895.33000	5.89533	5,922.660			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	5,932.66000		5.93266	5,905.33000	5.90533	5,932.660			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	5,942.66000		5.94266	5,915.33000	5.91533	5,942.660			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future			129.51775		129.51775		129.54812	129.54812			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	472.25000		0.47225		441.88000	0.44188	472.250		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	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	482.25000		0.48225		451.88000	0.45188	482.250		0.00	0	0.00
R211	On 07/11/2013	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	130.01	Put	492.25000		0.49225		461.88000	0.46188	492.250		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 07/11/2013	Bond Future			130.43717		130.43717		130.46238	130.46238			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,552.83000		2.55283		2,527.62000	2.52762	2,552.830		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	2,562.83000		2.56283		2,537.62000	2.53762	2,562.830		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	2,572.83000		2.57283		2,547.62000	2.54762	2,572.830		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 07/11/2013	Bond Future			9.17291		82.72493		9.04540	83.67511		19.56	0.00	0	11,046.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,407.09000		1.40709		1,731.44000	1.73144	1,407.090	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,886.82000		5.88682		5,260.99000	5.26099	5,886.820	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,429.33000		1.42933		1,757.15000	1.75715	1,429.330	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,829.20000		5.82920		5,206.84000	5.20684	5,829.200	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,451.81000		1.45181		1,783.11000	1.78311	1,451.810	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,771.94000		5.77194		5,153.06000	5.15306	5,771.940	19.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.28259		83.81050		9.15091	84.77323		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,854.63000		1.85463		2,151.00000	2.15100	1,854.630	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,544.88000		9.54488		8,878.52000	8.87852	9,544.880	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,875.14000		1.87514		2,173.80000	2.17380	1,875.140	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,482.71000		9.48271		8,818.64000	8.81864	9,482.710	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,895.79000		1.89579		2,196.77000	2.19677	1,895.790	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,420.79000		9.42079		8,759.04000	8.75904	9,420.790	19.61	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.38759		81.40122		9.25172	82.37698		19.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,297.25000		1.29725		1,499.29000	1.49929	1,297.250	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,288.20000		15.28820		14,514.48000	14.51448	15,288.200	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,310.60000		1.31060		1,514.23000	1.51423	1,310.600	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,211.85000		15.21185		14,439.72000	14.43972	15,211.850	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,324.04000		1.32404		1,529.27000	1.52927	1,324.040	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,135.71000		15.13571		14,365.18000	14.36518	15,135.710	19.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.49635		82.50379		9.35607	83.49271		19.62	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,377.41000		4.37741		4,815.33000	4.81533	4,377.410	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,163.05000		9.16305		8,612.05000	8.61205	9,163.050	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,404.91000		4.40491		4,844.63000	4.84463	4,404.910	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,114.54000		9.11454		8,565.34000	8.56534	9,114.540	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,432.51000		4.43251		4,874.02000	4.87402	4,432.510	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,066.22000		9.06622		8,518.81000	8.51881	9,066.220	19.42	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 07/11/2013	Bond Future			9.58119		71.63278		9.46396	72.48353		23.06	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	132.17000		0.13217		178.69000	0.17869	132.170	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	15,291.63000		15.29163		14,487.40000	14.48740	15,291.630	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	135.60000		0.13560		183.11000	0.18311	135.600	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	15,195.91000		15.19591		14,392.67000	14.39267	15,195.910	22.63	0.00	0	0.00

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	Call	139.10000	0.13910	187.63000	0.18763	139.100	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	15,100.46000	15.10046	14,298.24000	14.29824	15,100.460	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.68878	72.57282	9.56773	73.43474		23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,660.12000	2.66012	2,997.75000	2.99775	2,660.120	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,895.87000	7.89587	7,371.58000	7.37158	7,895.870	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,685.17000	2.68517	3,024.92000	3.02492	2,685.170	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,841.36000	7.84136	7,319.19000	7.31919	7,841.360	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,710.35000	2.71035	3,052.23000	3.05223	2,710.350	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,787.13000	7.78713	7,267.09000	7.26709	7,787.130	23.31	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 07/11/2013	Bond Future			9.62862	92.97732	9.51641	94.01852			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	19,543.84000	19.54384	18,502.64000	18.50264	19,543.840		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	19,414.51000	19.41451	18,373.31000	18.37331	19,414.510		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	19,285.44000	19.28544	18,244.24000	18.24424	19,285.440		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.73915	94.19744	9.62308	95.25235			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	6,199.29000	6.19929	5,144.38000	5.14438	6,199.290		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	6,098.02000	6.09802	5,043.11000	5.04311	6,098.020		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	5,996.94000	5.99694	4,942.03000	4.94203	5,996.940		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,582.40000	19,582.40000	19,403.99000	19,403.99000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	279.13460	0.02791	282.79490	0.02828	279.135	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	201.13460	0.02011	204.79490	0.02048	201.135	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	229.69300	0.02297	233.41950	0.02334	229.693	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	251.69300	0.02517	255.41950	0.02554	251.693	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	187.81620	0.01878	191.52510	0.01915	187.816	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	309.81620	0.03098	313.52510	0.03135	309.816	13.73	0.00	0	0.00
Total for Derivatives :											1,094,784,052.10	101,588	2 097 420.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.81074			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.76000	107.48726	6.76000	107.46784			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.00680			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.24500	108.30766	8.24500	108.28388			5,111,900,000.00	620,000	46,310,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.85645			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.96247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond	8.00000	48.39390		8.00000	48.38359			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.11000	98.68482		9.11000	98.66093			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.11000	104.67744		7.11000	104.65757			8,304,480,000.00	1,168,000	5,804,000.00
AB07	On 07/03/2014	Spot Bond	6.50000	105.18419		6.50000	105.16590			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.27822			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.52000	108.51049		8.52000	108.48589			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.97164			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.64000	137.27796		0.64000	137.28850			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	129.55984		2.37000	259.20813			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87403			0.00	1,200,000	400,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.46346			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.68756			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12328			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.17403			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.20773			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.37000	110.94623		7.37000	110.92442			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.38526			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.10000	106.21941		7.10000	106.19927			19,198,400,000.00	2,704,000	1,352,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.96051			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.02920			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.82138			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.80782			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.87884			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07973			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.27810			0.00	0	702,501.00
ABL8A	On 19/09/2013	Spot Bond	6.20000	105.96004		6.20000	105.94214			334,800,000.00	54,000	1,102,501.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.54401			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.09000	131.27731		5.09000	131.27175			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.04000	125.71099		3.04000	125.71253			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.59000	117.10213		2.59000	117.10493			0.00	0	3,761,255.00
ABLI05	On 18/02/2018	Spot Bond		4.24000	98.72939		4.24000	98.72744			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.90000	102.95063		5.90000	99.63049			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.82000	112.94527		10.82000	112.91293			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09734			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.22978			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.29718			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.44474			0.00	0	474,188.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.26609		3.89000	110.26487			0.00	0	1,756,253.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.60779		100.00000	30.53365			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	161.91492		2.11000	161.92089			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.59382		2.76000	152.59677			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	163.69090		2.14000	163.69680			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.31000	161.64001		2.31000	161.64511			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.81625	71.57423		7.81625	71.55133			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.81625	71.57423		7.81625	71.55133			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.11319		84.61000	17.08447			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12552			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.29000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	46.16692		100.00000	46.07933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.62000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.54000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.30000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.77637			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.61938			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.68000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.64000	104.07445		6.64000	104.05587			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.52000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.86000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.82000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.45000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91762			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.90000	118.31714		6.90000	118.29532			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65311			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	83.57000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.51000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.79000	92.41298		2.79000	98.06062			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.96000	96.76169		2.96000	141.05708			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.91000	108.92777		2.91000	184.53196			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	83.68000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.49500	90.29699		9.49500	92.82894			0.00	0	0.00
ABN68		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69		On 28/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.91000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	90.82000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.67009			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	88.55000			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	9.72000	106.89506		9.72000	107.42758			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	9.66500	107.63997		9.66500	107.85203			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.74000	90.76609		8.74000	91.68851			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.06000			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	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.12000	110.79223		8.12000	110.76827			4,823,280,000.00	594,000	402,000.00
ABS5		On 01/05/2015	Spot Bond	6.71000	104.99977		6.71000	104.98094			12,051,160,000.00	1,796,000	7,498,000.00
ABS6		On 01/06/2020	Spot Bond	8.74000	99.05125		8.74000	99.02809			3,810,640,000.00	436,000	301,000.00
ABS7		On 11/09/2026	Spot Bond	9.92000	95.76071		9.92000	95.73552			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.36000	108.60070		7.36000	108.57937			0.00	0	30,000,000.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.16468		4.00000	125.16293			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.34000	127.81758		1.34000	127.82496			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.18000	131.58349		2.18000	263.25816			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	0.58000	122.96368		0.58000	125.71609			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.05000	121.66763		2.05000	124.11639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.21302	100.00000	33.13255				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.79614				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.79614				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.06000		110.18212	11.06000	110.14989				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.97608				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.67096	100.00000	1.66691				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.97540				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.96589				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.08901				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.95968	100.00000	9.93555				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.07920				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.97675				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.28573	11.00000	58.26907				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.95968	100.00000	9.93555			1,200,000,000,000.00	12,000,000	6,000,000.00	
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.94439				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.96441				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	101.20990				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.27017				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.40557				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.20977				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.25058				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.26853				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42020			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42020			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42275			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17714			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42275			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41764			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.08336			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.15421			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13641			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04720			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13641			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22615			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.26675			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.28306			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.25043			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.05470			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17716			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.19500	105.37065		9.19500	105.45775			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.07928			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.34000	101.18301		7.34000	101.16332			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.35638			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.48883			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.23746			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	100.40179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000		4.97325	100.00000	4.96225				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		6.71435	100.00000	6.69958				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	77.37338				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	151.63704				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	151.70437				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.20974				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00006				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00006				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.40179				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.87727				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.16889				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.15909				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.32512				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.50294				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.32389				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.00018				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.17979				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.27039				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.69902				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.04471				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.21465				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.01714				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.99915				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.18870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.18512			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05803			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03023			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08419			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18543			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12825			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06293			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08092			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	104.23526		10.23000	104.20700			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09873			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07111			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.50378			0.00	20,000,000	10,000,000.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	111.01784			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01630			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.18500	104.33923		9.18500	104.31363			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18046			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	108.08372		1.75000	108.21014			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07928			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.08237			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15928			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.19987			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11869			0.00	0	351,251.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09757			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.19175			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.15116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24043			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15928			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.20798			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.72898			0.00	0	1,756,253.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.19175			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15181			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.22108			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.24229			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.98439			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.99420			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07095			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09548			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.24729			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.23719			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32961			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.16740			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31665			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32151			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32961			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.82580			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.26476			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.26476			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.83582			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.62022			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07482			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.43586			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.98411			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.75745			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.33254			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.36761			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.17167			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38902			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03658			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.52429	100.00000	5.51091			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.96449			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.96038			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.95764			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.58810			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.65304			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.73948			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.56571			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.75500	99.36293	7.75500	99.34145			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.74618			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.87798			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.40500	104.43895	8.40500	104.41560			4,505,080,000.00	536,000	686,000.00
AIR02		On 30/04/2023	Spot Bond	9.36000	118.11714	9.36000	118.08762			2,489,760,000.00	266,000	133,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	43.79546	100.00000	43.68937			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.01000	113.69372	7.01000	113.67243			12,043,180,000.00	1,718,000	8,359,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	41.80204	100.00000	41.70077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.98681	100.00000	14.95364				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.21000		146.38749	3.21000	146.38855				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.59000		100.45097	4.59000	126.48661				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.61933				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.12089				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.17056				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.17386				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.97322				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.65500		108.40948	8.65500	108.38439				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.58586				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.48512				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		91.21576	100.00000	90.99382				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.31599				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.08500		113.31633	7.08500	113.29478				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.02087				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.16567				0.00	1,500,000	500,000.00
BAW5	On 15/09/2013	Spot Bond	6.57500		103.66946	6.57500	103.65088				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.92323				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.08000		105.06897	7.08000	105.04900				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.57000		108.45362	8.57000	108.42876				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.25729				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.83811		105.57750	10.83811	103.88341				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.79823		102.85350	10.79823	102.24971				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.83151		102.73085	10.83151	102.18224				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.32985				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		10.86480	102.48815		10.86480	102.08960			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.85773	101.37185		11.85773	101.30714			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.36306			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.36306			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36313			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.08811	101.32963		11.08811	101.36178			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.00191	104.05862		11.00191	102.16847			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.79823	102.85350		10.79823	102.24971			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.97152	102.84159		10.97152	102.31713			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.17770	95.35666		10.17770	101.69099			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.29003			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27661			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27661			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.20433			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.51313	101.43882		10.51313	101.39664			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.34500	100.78030		11.34500	100.70829			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.02685		10.22500	97.97767			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.91786			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16390			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.54945		12.22500	101.25426			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.25690			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.05500	63.10284		11.05500	98.13467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21748			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25034			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25034			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20170			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90771			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.83811	105.83767		13.83811	104.24114			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.14777	102.62995		15.14777	102.59525			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.04849	102.46422		14.04849	102.19967			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.67578			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.67578			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.67578			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.74095			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.71001		100.00000	9.69159			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.15101		100.00000	21.09977			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.24980		100.00000	19.20317			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.88259		100.00000	11.85381			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.88259		100.00000	11.85381			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.36662		100.00000	14.33181			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.44843		100.00000	12.41827			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	67.32829		100.00000	67.20056			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.51872			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.36325			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39642			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP72U	On 06/09/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000			116,500,000,000,000.00	1,165,000,000	426,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.08000	104.64391	2.08000	168.24262				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000	93.97522	8.28000	136.32828				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000	95.28096	8.28000	136.65356				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.66500	98.25603	8.66500	98.23326				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.24674				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.99996				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.32459				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.42940				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.11092				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.71211	100.00000	52.58441				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80500	100.20680	7.80500	100.18596			1,873,200,000.00	240,000	3,120,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.55730				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51161				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.52299				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.56088				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.59874				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.70439				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.23828	100.00000	9.21590				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.34998				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.36887				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.37696				0.00	0	0.00

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	100.37966			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41199			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45504			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.78483		100.00000	5.77082			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.78483		100.00000	5.77082			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07278			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16578			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19114			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.17000	105.68512		8.17000	105.66212			13,807,300,000.00	1,690,000	845,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26720			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40225			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.12926		100.00000	4.11926			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.12926		100.00000	4.11926			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.32500	103.93502		6.32500	103.91743			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.45754			0.00	34,610,000	20,910,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.77184			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.08681			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.48195			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96886			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.88710		100.00000	7.86800			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.96481			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96875			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96696			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96367			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94998			0.00	0	0.00

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	99.92950			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.17726			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.30139		100.00000	11.27401			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.90000		110.77678		6.90000	110.75636			1,780,200,000.00	258,000	701,000.00
CBL08	On 02/11/2016	Spot Bond	9.22000		117.44255		9.22000	117.41377			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.59022			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.16121			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.92000		106.78236		8.92000	106.75704			1,552,080,000.00	174,000	7,101,000.00
CBL12	On 06/09/2018	Spot Bond	10.96500		106.47270		10.96500	106.44181			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.47329			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.21500		101.92057		11.21500	101.89035			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.27650			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.11000		103.41253		9.11000	103.38750			3,224,940,000.00	354,000	456,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.89861			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.65500		97.39058		11.65500	97.36010			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.32258			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.74124			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.23671			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.06500		94.91757		10.06500	94.89225			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.11000		117.07285		10.11000	117.04131			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.96000		112.96342		9.96000	112.93342			1,454,160,000.00	146,000	73,000.00
CCT03	On 15/03/2025	Spot Bond	9.36000		117.33367		9.36000	117.30451			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.00084			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.47000		105.99516		11.47000	105.96303			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.11194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40215			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.00536			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.15506			0.00	10,000,000	5,000,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.70178			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.78522			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96685			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96723			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.09554			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.03834			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96525			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.94468			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.94734			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	101.15273			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.62000		106.12775		10.62000	106.09716			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.20000		104.34332		8.20000	104.32003			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.97556			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.50393			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.66963			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.66963			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.03480			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000		23.49735		100.00000	23.44043			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		23.30663		100.00000	23.25016			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		60.05847		100.00000	59.91298			0.00	0	0.00

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		60.05847	100.00000	59.91298				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		60.05847	100.00000	59.91298				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		60.05847	100.00000	59.91298				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		60.05847	100.00000	59.91298				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		60.05847	100.00000	59.91298				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.20980				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		60.05847	100.00000	59.91298				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		60.49129	100.00000	60.34475				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.65136				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.55417				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.34907	10.11000	101.32191				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.55417				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.78005				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	107.86038				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		99.97729	2.76000	111.75716				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		108.65816	3.14000	111.58407				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.87368	8.25000	103.85086				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	101.55417				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.55417				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.29027	3.10000	112.92385				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.93567	2.40000	112.58745				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.75431				0.00	0	0.00

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	101.65204			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.66634			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.67561			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.96000	104.42898		7.96000	104.40672			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71035			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.69978			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53344			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.54196			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.01000	104.60832		8.01000	104.58588			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.01000	104.60832		8.01000	104.58588			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	107.43311			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	109.34840			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.06000	103.45430		8.06000	103.43196			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.24246			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38279			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.58613			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.58613			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.69018		100.17539	68.52352			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.68070			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.02033			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26137			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87919			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87026			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	99.89907		9.35000	99.87387			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	99.89907		9.35000	99.87387			0.00	0	0.00

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	99.87912				0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.87874				0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	93.05587				0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.79157				0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16118				0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.79585				0.00	0	270,000.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96226				0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96226				0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96226				0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96226				0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96226				0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98871				0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03263				0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03263				0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03263				0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03263				0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03263				0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03998				0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.98500	106.71480	8.98500	106.68932				0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.46463				0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03899				0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03899				0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.36311				0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43017				0.00	0	0.00

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	99.79840			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67466			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14305			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13493			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15270			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.94787			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.85118			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.85101			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14943			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.12646			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39960			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.06132			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.94155			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10244			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28908			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28908			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28908			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28908			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.13388			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.56371			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20141			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20141			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18675			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07753			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18675			0.00	0	0.00

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	100.90708			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.33549			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07757			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07757			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07268			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	7.09837		100.00000	7.08118			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.50255			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.91979			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.73832			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.02247			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.51826			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	114.98679			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.10560			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.77500	94.56628		10.77500	95.36951			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.29500	93.98332		11.29500	97.04543			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01995			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.34905			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.10296			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.50581			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.40859			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.33079		8.80500	102.63312			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16740			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51135			0.00	0	0.00

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	108.22305			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.22746			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.25178			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.34582			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.84920			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.62535			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.62535			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.62535			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.38320			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99700			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.51073			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52131			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		23.98741	100.00000	23.93462				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		23.98741	100.00000	23.93462				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.41647	7.01000	37.02970				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	140.80275				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		0.00076	100.00000	0.00076				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00076	100.00000	0.00076				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.66500		98.25603	8.66500	126.03473				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.28000		31.08613	8.28000	136.32828				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.28000		31.47472	8.28000	136.65356				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.83666				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.70701				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.82065				0.00	0	0.00

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	100.82065			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.25875			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16735			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18536			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19175			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50581			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.07157			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.51000	114.08838		8.51000	110.49610			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.57000	103.50734		8.57000	103.48362			3,650,820,000.00	426,000	7,113,000.00
COJ05	On 05/06/2023	Spot Bond	9.97500	116.23602		9.97500	116.20511			7,740,600,000.00	776,000	388,000.00
COJ06	On 09/12/2015	Spot Bond	7.96000	108.00433		7.96000	107.98130			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.56500	110.82852		9.56500	110.80038			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.08500	97.52338		10.08500	97.49716			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.01000	98.02701		11.01000	97.99832			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.01000	90.73968		11.01000	90.71313			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.82350			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.83750			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42423			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.32325			0.00	10,000,000	5,000,000.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.98976			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.39723			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.42500	93.05538		12.42500	91.68749			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.34338		100.00000	10.31108			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.34776			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.84500	98.38835		7.84500	99.45840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.30493				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.40697				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.07661				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.24196				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.30553				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.17817				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.96000		104.92996	6.96000	99.88572				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.76000		123.51235	6.76000	123.48991				0.00	0	11,000,000.00
DV22	On 07/02/2020	Spot Bond	8.15500		106.73569	8.15500	106.71250				22,263,150,000.00	2,730,000	37,723,000.00
DV23	On 27/02/2023	Spot Bond	8.73500		112.86705	8.73500	107.84983				36,494,830,000.00	4,178,000	87,390,000.00
E170	On 01/08/2020	Spot Bond	7.82500		130.66355	7.82500	130.63629				0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.58590				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.94919				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.11325				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	102.22224				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.93352				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99981	0.00010	130.63812				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.39000		110.84106	2.39000	110.84435				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.44000		97.82760	2.44000	97.83037				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.53000		98.07731	2.53000	96.84950				0.00	0	120,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.46500		106.12502	9.46500	106.09835				1,911,930,000.00	202,000	101,000.00
EMM02	On 11/03/2021	Spot Bond	9.31500		112.21107	9.31500	112.18331				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.06000		102.85487	10.06000	102.82744				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.75000		90.69135	10.75000	94.99977				0.00	0	0.00
EPF001	On 19/08/2015	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
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.19246			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.31548			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	60.67445		100.00000	60.52746			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	63.84496		100.00000	63.69029			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	96.64739		100.00000	96.39894			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	83.14191		100.00000	100.00000			25,400,000,000,000.00	254,000,000	250,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.05464		3.00000	128.05634			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.92000	105.01453		10.92000	104.98420			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.52003			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54139			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.86557			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.57500	84.99296		9.57500	99.71864			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	386,376.00

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	6.40000	106.18916		6.40000	106.17087			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.36500	110.39649		7.36500	110.37468			607,671,420,000.00	82,508,000	290,904,000.00
ES23	On 25/01/2023	Spot Bond	8.29500	111.69726		8.29500	111.67259			0.00	0	244,646,000.00
ES26	On 02/04/2026	Spot Bond	8.86500	95.37024		8.86500	95.34764			43,668,990,000.00	4,926,000	46,370,000.00
ES33	On 15/09/2033	Spot Bond	9.91500	82.34434		9.79000	83.23136			19,572,210,000.00	1,974,000	895,209,000.00
ES42	On 25/04/2042	Spot Bond	10.09000	85.92874		10.09000	87.84750			0.00	0	1,345,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.87610			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60630			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00121			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.72840			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.01068			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.69688		100.00000	10.67096			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.40965		100.00000	10.38443			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	100.00000	6.96112		100.00000	100.00000			132,521,000,000,000.00	1,325,210,000	519,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	100.00000	7.27533		100.00000	100.00000			13,400,000,000,000.00	134,000,000	54,000,000.00
FR2A4C	On 15/09/2023	Spot Bond	100.00000	7.90374		100.00000	100.00000			9,900,000,000,000.00	99,000,000	49,000,000.00
FR2A4D	On 15/09/2023	Spot Bond	100.00000	8.53215		100.00000	100.00000			11,400,000,000,000.00	114,000,000	43,000,000.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.01000	105.87342		7.01000	105.85360			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.05500	99.06452		9.05500	99.04055			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.12232			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.49403			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.76135			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.85500	106.47972		10.85500	106.44898			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.68108			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	85.46812		100.00000	85.28803			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	122.35970		2.15000	123.18499			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	131.26144		2.21000	262.61364			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.94000	96.99199		2.94000	141.39288			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.80000	110.70691		2.80000	187.54652			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.17000	117.76430		7.17000	117.74175			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	35.25740		100.00000	35.17979			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	35.25740		100.00000	35.17979			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.09500	56.74319		8.09500	56.02301			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50100	36.22008		9.50100	35.31343			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	34.99831		9.73000	34.06274			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	91.13335		100.00000	90.90944			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.04082			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.79958			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.01719			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25088			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.80555			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.80555			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.96771			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.80910			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.62673			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20986			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34371			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.55621			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.60142			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32961			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63702			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77421			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25989			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	108.70377			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.96595			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30530			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.54975			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.85805			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.39765			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.49477			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.76292			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.63217			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.84193			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.95790			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.75808			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.70161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51903			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48991			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88382			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85965			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79357			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88705			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59178			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.32576		100.09221	12.29587			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.17065			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97883			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41522			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60116			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.82237			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.52458			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31098			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32733			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.19839			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.23232			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66124			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.76877			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13437			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.76877			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12193			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		51.71652		13.22500	51.69824			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.13005			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.74226			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.74226			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.13168			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.73184			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.19013			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.74500		86.13685		3.74500	89.11521			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	101.24854			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.24854			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.95819			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01995			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.41784			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.96267			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.66334			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.36041			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.25541			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.60233			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.31582			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30773			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.54483			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.56137			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.10376			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.42729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.39000	118.43500		3.39000	112.27146			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33381			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34849			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	108.48849		3.37000	112.43851			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.92000	99.01135		0.92000	118.73036			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39000	105.54465		3.39000	112.27146			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.90000	104.86040		1.90000	120.35092			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.97000	107.07682		1.97000	123.71586			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48509			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000		23.45359	100.00000		23.39676			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.07000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.79874			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.67786		4.73000	111.67412			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83246			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14446			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32406			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.77196			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.56539			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.50345			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	101.24847			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.66384			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	101.24689			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.71389			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.79809			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.09526		100.00000	9.07323			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.04000	139.79797		4.04000	139.79594			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.39841			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.18193			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.64413			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.16604			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.12054			0.00	0	6,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.98751			0.00	0	6,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.95437			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	125.92973		2.72000	251.94305			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	131.15430		2.22000	262.39921			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	123.71100		2.94000	247.50267			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52000	101.88851		2.52000	119.80714			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.39888			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05000	120.31665		2.05000	120.32132			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61825			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.80272			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.26655			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04026			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.99000	88.66096		2.99000	88.66217			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.77882		100.00000	0.77694			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.97940		104.97509	14.94150			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.12698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	19.39500	101.07593	19.34757					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	10.82361	100.44759	10.79728					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.07225					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.67410	100.76967	17.63100					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
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.30489					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.37298					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.63000	97.68033	2.63000	97.68256					0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.95259					0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.01375					0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68922					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000	95.54364	2.46000	101.38350					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.12924					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000	95.25417	2.49000	101.07625					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.76058					0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02500					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000	129.00761	2.42000	327.08224					0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.94387					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82784					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.21614					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.20299					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.19252					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.86500	106.57239	5.86500	106.55565					0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.21000	107.51249	6.21000	107.49463					0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.11000	105.84318	7.11000	105.82309					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond		7.67000	106.49540		7.67000	106.47362			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.87500	113.70921		7.87500	113.68522			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.51500	104.65856		8.51500	104.63484			14,390,350,000.00	1,690,000	847,000.00
FRX23	On 28/02/2023	Spot Bond		9.57500	92.29053		9.57500	92.37149			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.66000	109.45543		9.66000	109.42722			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.45000	97.16088		10.45000	92.38622			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.79500	77.81296		10.79500	77.79061			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	101.21590			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.76115			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.92000	105.09843		8.92000	105.07337			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.29370			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.59362			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.59404			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		100.00000	80.75221		100.00000	80.57395			27,158,000,000,000.00	271,580,000	271,580,000.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.98045			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.22772			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.15486			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.93629			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.85245			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.65250			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.84766			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.42626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.43631			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.45570			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.37102		100.00000	3.36356			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.47975			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.51308			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28705			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.02078			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.63814			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.36612			0.00	0	60,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.06431			0.00	0	500,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.25668			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84596			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10112			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57422			0.00	4,000,000	2,000,000.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22389			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.30702			0.00	0	0.00
HILC06		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.38110			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.24918			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	105.73012			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.73012			0.00	0	0.00
HMS1B5		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	107.19315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.58217			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.54877		102.60084		7.54877	99.65365			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.00842			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.61153			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.90195		102.61996		7.90195	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.36822			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.64927			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.35279		102.64966		8.35279	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.64179			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69534			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.32891			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.13784			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63488			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.72826			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.75657			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.96500		109.90403		7.96500	109.88070			9,191,610,000.00	1,154,000	30,496,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		133.64543		1.99000	267.38485			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		136.70738		1.97000	267.82377			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.76000		95.97673		9.76000	95.95188			10,013,760,000.00	1,026,000	13,594,000.00
HWAY35	On 31/07/2035	Spot Bond	9.75500		95.95544		9.75500	95.93062			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.90000		107.31103		1.85000	107.86392			2,023,500,000,000.00	1,065,000,000	906,261,000.00
I2038	On 31/01/2038	Spot Bond	2.39000		103.50012		2.39000	103.50318			36,017,300,000.00	15,070,000	467,760,000.00
I2046	On 31/03/2046	Spot Bond	2.39000		103.06436		2.39000	103.46313			210,320,000,000.00	88,000,000	88,000,000.00
I2050	On 31/12/2050	Spot Bond	2.53000		105.61166		2.53000	105.61439			1,720,400,000.00	680,000	109,877,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.15000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL11		On 12/03/2015	Spot Bond	7.06000	109.30603		7.06000	109.28543			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.60160			0.00	33,800,000	16,900,000.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46310			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.18922			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.52283			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.86500	104.78532		6.86500	104.76610			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.56000	108.55187		7.56000	108.52998			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.27000	110.71453		8.27000	110.69016			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.79500	103.85291		6.79500	103.83395			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.48505			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.89000	109.57041		3.89000	109.56925			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.38000	102.39681		7.38000	102.37664			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23650			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25160			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.74000	106.11243		0.74000	125.05104			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.12000	104.99695		2.12000	123.46357			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83195			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.77510			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.94000	106.47527		7.94000	106.45261			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25147			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.97240			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.06387			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.48500	99.24595		8.48500	99.22341			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.05500	92.07010		9.05500	92.04795			25,136,680,000.00	2,776,000	915,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.27819			0.00	0	461,600.00
IBL49	On 02/04/2018	Spot Bond		8.02000	86.26119		8.02000	100.17063			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.10500	105.34757		9.10500	100.38659			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32041			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.33074			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.32000	104.14817		7.32000	100.18566			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.26500	104.20646		8.26500	99.79193			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00221		100.00000	0.00221			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.67351		5.00000	101.65980			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.67351		5.00000	101.65980			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.26876		5.00000	100.25530			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.67351		5.00000	101.65980			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.72593		4.00000	101.71499			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.08260			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.99891			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16487			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.33570		9.20000	112.30810			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99122			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99122			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00021			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.57992		100.00000	8.55914			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.45125			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21129			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.09741			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.06000	103.57973		9.06000	103.55479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.31625			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.07615			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.66610			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.34589			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.70371		100.00000	3.69214			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND345	On 05/11/2013	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.29603			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16169			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13067			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.83811	104.43225		10.83811	103.19696			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.83811	101.89125		10.83811	101.68233			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19243			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.84775			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16690			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.45906		6.50000	102.44115			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28908			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90971			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23631			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	25.71064		100.00000	25.64836			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10572			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.23075			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.22043			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.27258			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.08710			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.09505			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16867			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.90407			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.88940			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59208			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.63428			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.22043			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.02555			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.88319			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.74448			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55699			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.17062			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32838			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32838			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.64768			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	69.45717		100.00000	69.28892			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.20433			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59697			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.59255			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63367			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64786			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.65736			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.07000	105.35100		8.07000	105.32823			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.55000	104.98746		6.55000	104.96907			694,300,000.00	106,000	53,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.50423			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.52000	108.12614		8.52000	108.10162			9,917,280,000.00	1,164,000	5,377,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.82282			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84574			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.21568			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.24000	105.53648		8.24000	105.51320			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.51628			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.60087			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21000	96.76903		3.21000	113.78522			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.12000	91.63886		4.12000	123.09660			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.28568			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.00767			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.82147			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.78505			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.42783			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.10726			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.51110			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	87.42664		3.85000	88.18923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		3.85000	87.35376		3.85000	94.20957			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.52951			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.10953			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.06033			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.55500	111.86776		11.55500	111.83361			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.46399			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.12000	90.66634		4.12000	123.09660			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
IWA333	On 15/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond		5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond		5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond		5.35000	99.25801		5.35000	99.17144			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond		5.45000	99.14141		5.45000	99.05343			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond		5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IWA344	On 31/10/2013	Spot Bond		5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IWA345	On 07/11/2013	Spot Bond		5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IWA346	On 14/11/2013	Spot Bond		100.00000	80.93126		100.00000	80.75221			18,000,000,000,000.00	180,000,000	180,000,000.00
IWA347	On 21/11/2013	Spot Bond		100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
IWA348	On 28/11/2013	Spot Bond		100.00000	78.49462		100.00000	78.32618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000		77.33051	100.00000	77.16702				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		76.20042	100.00000	76.04167				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		75.10288	100.00000	74.94867				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.13612				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.39016				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.39338				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.36765				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.79744				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.10654				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.33882				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.32476				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.10886				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.33741				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.98428				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.94412				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.44657				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.70247				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.70762				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71792				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.67154				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.57798				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.39011				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.25060				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.25008				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000		84.01826	100.00000	83.82688				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		63.76768	100.00000	63.61320				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		49.48155	100.00000	49.32707				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		60.11319	100.00000	59.99914				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.38684				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.42177	100.00000	10.71141				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.72249	100.00000	39.62626				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.65708				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.71141	100.00000	10.68546				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.69302				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.85776	100.00000	51.69586				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.67828				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.41541				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.66000		143.18858	8.66000	143.15560				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.66713				0.00	12,915,600	6,457,800.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.50975				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62000		96.99808	8.62000	96.97583				8,154,520,000.00	946,000	1,503,000.00
LGL03	On 03/04/2018	Spot Bond	8.67000		67.56139	8.67000	99.00999				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.16500		104.78125	9.16500	100.12183				2,126,280,000.00	232,000	232,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.86246				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.31000		100.74137	11.31000	100.71110				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.04464				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.61520				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.68679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.24290			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.14013			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.78734			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.66663			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.19031			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.72295			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58780			0.00	1,200,000	400,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.37714			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.11271			0.00	500,000	500,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13482			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.80371			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06866			0.00	0	5,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.41559			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	85.67895		100.00000	85.48333			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	81.89913		100.00000	81.72031			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	60.00559		100.00000	59.86022			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.02048		100.00000	38.92595			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	38.09951		100.00000	38.00721			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.91148		100.00000	9.88747			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.19796		100.00000	24.13934			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.40500	105.88079		8.40500	105.85698			1,395,230,000.00	166,000	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12346			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.22384			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.35405			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.37236			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.46390			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.82506			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.86598			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.75500	105.47887		7.75500	105.45694			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.47500	104.82280		8.47500	104.79916			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.39000	104.77084		9.39000	104.74472			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.84000	105.92405		5.84000	105.90739			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01377			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05464			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.40500	105.57355		9.40500	105.54688			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.21000	106.08104		7.21000	106.06062			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.49003			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.68000	102.25344		8.68000	102.22970			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.42439			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38000	102.19053		8.38000	102.16762			3,016,800,000.00	360,000	2,501,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.32000	104.36239		6.32000	104.34474			5,713,280,000.00	904,000	1,400,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.26000	104.61239		7.26000	104.59211			0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.32500	106.93258		8.32500	106.90889			2,380,950,000.00	286,000	900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN04U	On 27/01/2014	Spot Bond	100.00000		69.52381	100.00000	69.39163				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.56000		102.81929	5.56000	102.80380				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.00985	100.00000	5.99528				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.24533	100.00000	0.24474				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		6.28820	100.00000	6.27296				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		6.36411	100.00000	6.34870				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.84796	100.89771	5.83368				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.92703	100.61875	5.91260				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	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.01079				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.01281				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.01426				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.01573				0.00	1,950,000	650,000.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.01706				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.01758				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.02595				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.03548				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.24533	100.00000	0.24474				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.24533	100.00000	0.24474				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.93500		97.87668	8.93500	97.85343				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.01000		104.08707	7.01000	100.20153				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.80600				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.74342				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.12670				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66801			0.00	0	2,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.88448			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48505			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41301			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.86000	111.53035		6.86000	111.50991			1,234,800,000.00	180,000	2,100,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.63039			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.65500	117.74517		8.65500	117.71806			4,569,840,000.00	528,000	702,000.00
NBK4		On 28/10/2024	Spot Bond	10.83500	31.63064		10.83500	31.62173			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.31000	106.88469		7.31000	106.86373			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.59054			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.62395			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.65500	104.38260		6.65500	104.36403			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27598			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.51000	108.08769		7.51000	108.06603			1,682,240,000.00	224,000	401,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.98691			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	99.86931			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06517			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82906			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69319			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.47687			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	84.60709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39258				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	100.47047				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.51436				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.39858				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71905				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	80.66275				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.38662				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.49176				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27783				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.80749				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.07229				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10772				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.04236				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.78551				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.00230				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99353				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.99272				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.01000	109.20674	8.01000	109.18343				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.53640				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.10000	104.46750	5.10000	104.45296				0.00	0	702,501.00
NED8	On 08/02/2014	Spot Bond	6.10000	101.53145	6.10000	101.51497				3,464,800,000.00	568,000	301,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65105				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.77000	116.28870	11.77000	116.25256				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.93483				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NET46		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.02573			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.79998			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.23000	158.18812		2.23000	158.19344			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.45500	105.29460		8.45500	105.27091			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.09408			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.05585			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.05585			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.08500	109.12775		9.08500	106.67819			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.95025			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.32708			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.95311			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.95352			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.95153			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.28500	109.13742		9.28500	107.94628			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.94956			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.95157			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.95031			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.48500	109.14742		9.48500	106.59206			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.94633			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.94875			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.94950			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.93395			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.93890			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.94788			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.96500	136.02469		3.96500	136.02285			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond		6.51000	106.57605		6.51000	106.55750			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.14500	120.01259		8.14500	119.98641			5,359,410,000.00	658,000	8,529,000.00
NRA022	On 31/10/2022	Spot Bond		8.64500	126.24879		8.64500	126.21976			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.12500	164.66249		2.12500	164.66849			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.34000	126.10913		9.34000	126.07768			1,083,440,000.00	116,000	3,158,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59056			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.57498			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.64847			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.34103			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.28483			0.00	0	1,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.04189			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.77574			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.29646			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.79452		100.00000	18.74899			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	20.14904		100.00000	20.10022			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	20.19594		100.00000	20.14701			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	20.22407		100.00000	20.17508			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	20.89938		100.00000	20.84875			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	21.64973		100.00000	21.59728			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	26.33937		100.00000	26.27556			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.29000	108.08029		6.29000	108.06200			5,711,320,000.00	908,000	1,503,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.41000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	30.95270		100.00000	30.87771			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	10.40414		100.00000	10.37893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.45019			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.08681			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.74986			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.28022			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.10199			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06018			0.00	36,600,000	9,150,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.59177			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.02217			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.00365			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.13603			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11495			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06423			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.02553			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.09637			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17916			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11469			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.06591			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25012			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17353			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.11301			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.36188			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.37323			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.37833			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.38967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.43838			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.44970			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06649			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37965			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.06000	113.38575		6.06000	113.36736			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.72000	94.14049		5.72000	94.12607			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.08000	37.63838		8.08000	37.63023			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		6.14000	119.89269		6.06000	120.04074		57,330,868,500,000.00	9,337,275,000	15,685,635,000.00	
R158	On 15/09/2015	Spot Bond		6.06000	120.06022		6.06000	120.04074			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.96000	88.54956		5.96000	88.53543			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.06000	126.34788		6.06000	126.32738			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.89000	83.67337		5.89000	83.66017			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.39000	118.44220		8.26000	119.57543		117,581,064,159,420.00	14,014,429,578	13,285,845,405.00	
R187P	On 21/12/2026	Spot Bond		8.00000	35.13052		8.00000	35.12299			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.92000	32.84037		7.92000	32.83340			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.72000	273.37109		1.72000	273.38404		168,692,715,200.00	98,077,160	243,059,000.00	
R201	On 21/12/2014	Spot Bond		5.42000	105.65828		5.35000	105.73493		4,047,656,000,000.00	746,800,000	1,489,001,000.00	
R202	On 07/12/2033	Spot Bond		2.31000	201.73410		2.31000	201.74045		106,560,300,000.00	46,130,000	1,472,212,200.00	
R2023	On 28/02/2023	Spot Bond		7.97000	102.18942		7.88500	102.72473		33,977,935,130,000.00	4,263,229,000	5,252,722,000.00	
R203	On 15/09/2017	Spot Bond		6.90500	108.23654		6.82000	108.52310		9,669,458,180,000.00	1,400,356,000	4,022,535,000.00	
R2037	On 31/01/2037	Spot Bond		9.38000	92.16461		9.38000	92.14167		13,181,870,589,720.00	1,405,316,694	1,261,321,000.00	
R204	On 21/12/2018	Spot Bond		7.15000	105.01248		7.05500	105.41853		15,953,244,750,300.00	2,231,223,042	5,352,435,442.00	
R2048	On 28/02/2048	Spot Bond		9.42000	97.29147		9.42000	97.26714		17,511,789,420,000.00	1,859,001,000	2,599,130,000.00	
R205	On 31/03/2014	Spot Bond		100.00000	61.00681		100.00000	60.85901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.43500	101.51288	5.37500	101.52242					315,230,000,000.00	58,000,000	2,062,322,000.00
R207	On 15/01/2020	Spot Bond	7.49000	99.49567	7.40500	99.90011					20,818,410,060,000.00	2,779,494,000	4,891,243,105.00
R208	On 31/03/2021	Spot Bond	7.65000	97.48664	7.56500	97.93648					17,060,042,262,600.00	2,230,070,884	8,155,210,412.00
R209	On 31/03/2036	Spot Bond	9.31000	73.74357	9.18500	74.63409					24,609,648,977,760.00	2,643,356,496	9,904,567,000.00
R210	On 31/03/2028	Spot Bond	2.22000	154.12482	2.22000	154.13003					152,569,500,000.00	68,725,000	515,934,000.00
R211	On 31/01/2017	Spot Bond	0.04000	127.97956	0.04000	127.99147					702,400,000.00	17,560,000	130,980,000.00
R212	On 31/01/2022	Spot Bond	1.55000	128.88801	1.55000	128.89475					551,045,150,000.00	355,513,000	978,228,000.00
R213	On 28/02/2031	Spot Bond	9.07500	85.24634	8.95000	86.17328					17,713,810,125,000.00	1,951,935,000	5,149,883,000.00
R214	On 28/02/2041	Spot Bond	9.37000	74.88394	9.37000	74.86531					41,078,625,352,740.00	4,384,058,202	10,418,105,202.00
R224C	On 15/09/2013	Spot Bond	5.11000	99.63732	5.11000	99.62342					0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.21000	97.10762	5.21000	97.09405					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.32000	94.53365	5.32000	94.52016					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.12000	90.96617	6.12000	90.95127					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.96000	88.54956	5.96000	88.53543					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.88000	86.15907	5.88000	86.14550					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.89000	83.67337	5.89000	83.66017					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.38500	98.21767	5.38500	98.20344					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.40500	95.63900	5.40500	95.62506					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.35500	93.18297	5.35500	93.16951					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.03000	89.66600	6.03000	89.65145					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.90000	87.29875	5.90000	87.28488					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.88000	84.84397	5.88000	84.83054					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.94000	82.26071	5.94000	82.24756					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.79500	77.38862	6.79500	77.37449					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.84500	74.68898	6.84500	74.67525					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond		7.06000	71.49532		7.06000	71.48177			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.04000	69.12881		7.04000	69.11574			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.02000	66.85356		7.02000	66.84096			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.01000	64.62612		7.01000	64.61395			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.36500	60.99200		7.36500	60.97995			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.34500	58.90905		7.34500	58.89744			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.48500	56.22434		7.48500	56.21305			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.45500	54.32686		7.45500	54.31600			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.42500	52.50863		7.42500	52.49817			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.39500	50.76595		7.39500	50.75588			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.35500	49.14192		7.35500	49.13222			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.31500	47.58824		7.31500	47.57890			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.20000	41.86061		8.20000	41.85141			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.16000	40.38747		8.16000	40.37865			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.12000	38.98119		8.12000	38.97272			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.08000	37.63838		8.08000	37.63023			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.04000	36.35582		8.04000	36.34800			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.00000	35.13052		8.00000	35.12299			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.96000	33.95960		7.96000	33.95236			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.92000	32.84037		7.92000	32.83340			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.68063			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85121			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.80449			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.91337			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.74902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		10.88400	100.00000	10.85764				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.75656	100.00000	3.74746				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.32833				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.23746				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.15700				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.31827				0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.10500				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.93808				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.27552				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.00222				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		98.34456	100.00000	98.08780				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.88654				0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.08162				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.59236				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.98295				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.73995				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.77316				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.26241				0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.58762				0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	100.00000		83.10144	100.00000	82.91758			50,000,000,000,000.00	500,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.39262				0.00	5,076,572	2,538,286.00
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	100.69225				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.41434				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.58142			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51907			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51907			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.92292			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.38158			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.81536			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47378			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.65321			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.84774			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.57219			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.89658		12.35000	102.86308			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.52391			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.21267			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.94737		100.00000	11.91843			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.41847			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.09998			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.71960			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	63.22854		100.00000	63.07536			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.85058			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.40922		5.25000	100.39508			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.12289		100.00000	1.12020			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.11671		100.00000	6.10189			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.08891		100.00000	14.05478			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.19487		100.00000	12.16533			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.78205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.82374			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.86500	109.32791		8.86500	109.30201			1,985,760,000.00	224,000	2,601,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.62145			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.36000	112.43407		7.36000	112.41198			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.86563			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.87000	104.84989		8.87000	104.82502			10,839,140,000.00	1,222,000	611,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.53319			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.23340			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.40680			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.53808			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.52779			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.36000	105.96697		7.36000	105.94617			2,384,640,000.00	324,000	11,702,000.00
SBK9	On 10/04/2018	Spot Bond	8.65500	102.05394		8.65500	102.03031			1,817,550,000.00	210,000	4,701,000.00
SBK111	On 09/04/2014	Spot Bond	1.64000	132.99828		1.64000	133.00486			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.16267		5.51780	165.18684			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.52000	117.05297		7.52000	117.02948			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.38000	117.33678		7.38000	117.31367			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.31000	117.47905		7.31000	117.45613			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.22000	103.63402		8.22000	103.61134			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45500	117.18462		7.45500	117.16131			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.42000	117.25559		7.42000	117.23238			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10651			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92172			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.28397			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.89762			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	83.79207		100.00000	83.60292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS13		On 22/09/2017	Spot Bond	7.87000	107.18220		7.87000	107.15971			0.00	0	0.00
SBS14		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20378			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97293			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.02482			0.00	0	0.00
SBS17		On 23/06/2018	Spot Bond	100.00000	1.97196		100.00000	1.96759			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06300			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.21500	106.89366		9.21500	106.86736			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.91000	103.61932		9.91000	103.59209			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.07561			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.39277			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.20572			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.87701			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.54500	103.55266		8.54500	103.52912			15,568,990,000.00	1,822,000	1,797,000.00
SBS3		On 25/05/2026	Spot Bond	8.96000	96.20510		8.96000	96.18218			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.26500	98.44497		9.26500	98.42074			3,187,160,000.00	344,000	301,000.00
SBS9		On 07/07/2016	Spot Bond	7.24000	112.04162		7.24000	112.01997			3,909,600,000.00	540,000	602,000.00
SBSI11		On 07/12/2023	Spot Bond	2.25000	130.83352		2.25000	261.75721			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	0.74000	106.11243		0.74000	125.05104			740,000,000.00	1,000,000	500,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.68000			0.00	0	0.00
SF1AU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU		On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.45197	6.45197	100.00000	6.43634				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.74877	152.74877	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.31000	109.38879	109.38879	1.31000	122.71509				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.45906	102.45906	6.50000	102.44115				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.23832				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.98051				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.71030				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.92000	100.67902	100.67902	8.92000	100.65501				2,836,560,000.00	318,000	400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.09012				0.00	0	25,225,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.74473				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.08355				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.97291				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.33320				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.01500	102.20716	102.20716	5.01500	102.20716				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.36000	106.14298	106.14298	7.36000	106.12213				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.70000	104.49591	104.49591	8.70000	104.44854				696,000,000,000.00	80,000,000	1,160,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.27000	103.46398	103.46398	8.27000	103.44120				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.11220				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.96599				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.15289				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.96579				0.00	0	0.00

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	8.12000	105.15516	8.12000	105.13230				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.88685				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.59963				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.62463				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.24500	96.96124	9.24500	96.93729				8,209,560,000.00	888,000	29,203,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50843				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08401				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.48739				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.17300	89.53695	9.17300	89.51501				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.23500	89.23125	9.23500	89.20923				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.59500	104.13227	6.59500	104.11381				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.66500	93.85430	8.66500	93.83267				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19926				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.00000	104.38647	8.00000	104.36422				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.96000	118.19397	6.96000	118.17200				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.60000	99.57642	2.60000	99.95858				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.00500	100.84547	8.00500	101.25113				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.48636				0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.67143				0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98559				0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98561				0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88462				0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.85568				0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.69614				0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.57644				0.00	0	0.00

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	99.38929			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.08145			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.97109			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.96415			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.96456			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.86608			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.43388			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.73410			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			111,900,000,000,000.00	1,119,000,000	504,000,000.00	
SY1017	On 18/11/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00	
SYN923	On 21/08/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00	
SYN924	On 22/08/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00	
SYN925	On 23/08/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00	
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000		100.00000			0.00	0	0.00	
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000		100.00000			0.00	0	0.00	
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000		100.00000			0.00	0	0.00	
SZ18	On 30/09/2015	Spot Bond	6.62000	116.24653		6.62000	116.22585			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.82000	104.79822		8.82000	104.77350			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	54.57915	100.00000	54.45901			0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	39.03636	100.00000	38.94179			0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	15.95578	100.00000	15.91713			0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	6.58500	104.16409		6.58500	104.14576			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53178			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.27939			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.94606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.57744			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35066			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.31000	104.15087		7.31000	104.13054			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19124			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00915			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.56656			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.58373			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.69113		7.83000	100.67012			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55712			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57858			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61701			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.55712			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.57858			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	75.95082		7.16000	100.58188			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.62058			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61715			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.69926			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68816			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.02176			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98378			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.29330			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.30790			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	101.73423		8.73000	100.43069			0.00	0	0.00
TH11B1		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.32839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36837			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.50922			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58816			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.25531		101.06155	6.24001			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.55369			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.77427			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.63086			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.66507			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.02514			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56302			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.57516			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58383			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.57516			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.58383			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.58816			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56995			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58383			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63148			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.63148			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63148			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70071			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.71800			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69638			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04112			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.06259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05400			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.90008			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.01000		109.68701		8.01000	109.66348			2,018,520,000.00	252,000	702,000.00
TL20	On 22/02/2020	Spot Bond	7.58000		94.99812		7.58000	94.87823			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.76000		107.73194		7.76000	107.70966			9,218,880,000.00	1,188,000	1,020,039,000.00
TN20	On 17/09/2020	Spot Bond	8.55500		114.60417		8.55500	114.57808			9,170,960,000.00	1,072,000	258,503,000.00
TN23	On 06/11/2023	Spot Bond	8.91000		115.58509		8.91000	115.55771			35,640,000,000.00	4,000,000	77,267,000.00
TN25	On 19/08/2025	Spot Bond	9.27000		101.66978		9.27000	101.64475			8,917,740,000.00	962,000	154,481,000.00
TN27	On 14/11/2027	Spot Bond	9.33500		98.95664		9.33500	98.93212			20,088,920,000.00	2,152,000	23,771,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.96813			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.30353			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.06707			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.06918			0.00	0	2,458,754.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.06931			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.07932			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.10024			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75552			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.78614			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.80448			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.70596		10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.71327		9.75000	99.68724			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.71997		100.00000	9.69491			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	97.47574			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.14572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	96.45838			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.95614			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	96.36278			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.76743			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.14079			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.85813			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.08254			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.88120			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.31301			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.61930			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.59068			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.56011			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.51589			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.28058			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.16193			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.07347			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.60411			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.08538			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.51301			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.07415			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.96500		114.32305		8.96500	114.29580			3,783,230,000.00	422,000	211,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.11509			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93956			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.16000	107.81474		9.16000	107.78850			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	83.65098		100.00000	83.46299			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	83.74346		100.00000	83.55527			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	83.77429		100.00000	83.58602			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.78500			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.82352			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.19420			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.20118			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20155			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92392			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.95228			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.21589			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	134.45000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.42000	118.00418		6.42000	117.98392			1,810,440,000.00	282,000	92,142,000.00
WS05	On 01/08/2018	Spot Bond		0.35000	241.77992		0.35000	241.80042			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.46000	106.22533		6.46000	106.20698			5,007,171,840.00	775,104	775,104.00
WSP2	On 28/05/2017	Spot Bond		7.32500	107.46844		7.32500	107.44744			9,830,150,000.00	1,342,000	84,671,000.00
WSP3	On 28/05/2019	Spot Bond		7.61000	108.42993		7.61000	108.40793			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.03000	107.02419		8.03000	107.00130			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.10500	107.11942		8.10500	107.09630			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.32500	99.83978		5.32500	99.82524			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.38500	98.51746		5.38500	98.50314			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.01000	89.56344		6.01000	89.54903			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.37500	96.80593		5.37500	96.79191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	5.38500	95.52582		5.38500	95.51203			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.94000	88.10280		5.94000	88.08871			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.36500	93.46179		5.36500	93.44835			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.01000	89.54903		6.01000	89.53462			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.00000	65.67298		7.00000	65.66070			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.21837		100.00000	12.19519			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04920		100.00000	0.04911			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.21837		100.00000	12.19519			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	32.73807		100.00000	32.67596			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	33.49268		100.00000	33.42914			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	31.39849		100.00000	31.33892			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	31.39849		100.00000	31.33892			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.77255		100.00000	29.71607			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.77255		100.00000	29.71607			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	28.17725		100.00000	28.12379			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	28.17725		100.00000	28.12379			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.51593		100.00000	26.46563			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.51593		100.00000	26.46563			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.00000		100.00000	24.95257			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.00000		100.00000	24.95257			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.52601		100.00000	23.48138			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.52601		100.00000	23.48138			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.26542		100.00000	22.22318			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.07237		100.00000	21.03239			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.75899		100.00000	15.72909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	14.88628	100.00000	14.85803				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.00859	100.00000	13.98201				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.00859	100.00000	13.98201				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.25797	100.00000	13.23281				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.52376	100.00000	12.50000				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301				0.00	0	0.00
Total for j-Bonds :										913,287,321,644,580.00	6,630,247,332	04 308 998 389.00
Grand Total:										913,288,416,428,632.00	6,630,348,920	04 311 095 809.00