



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/09/2013

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 16/09/2013	Foreign Exchange Future	10.35870	10.35870		10.25640	10.25640		16.12	254,337,161.10	24,553	675,078.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	3,058.70000	3.05870	2,956.40350	2.95640	3,058.700	17.59	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00000	0.00000	0.00350	0.00000	0.000	17.59	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,858.70740	1.85871	1,756.41340	1.75641	1,858.707	27.39	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00740	0.00001	0.01340	0.00001	0.007	27.39	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,658.71670	1.65872	1,556.43350	1.55643	1,658.717	25.57	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.01670	0.00002	0.03350	0.00003	0.017	25.57	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,608.72060	1.60872	1,506.44230	1.50644	1,608.721	25.11	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.02060	0.00002	0.04230	0.00004	0.021	25.11	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,558.72540	1.55873	1,456.45350	1.45645	1,558.725	24.65	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.02540	0.00003	0.05350	0.00005	0.025	24.65	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,508.73150	1.50873	1,406.46780	1.40647	1,508.731	24.20	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.03150	0.00003	0.06780	0.00007	0.031	24.20	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,358.76070	1.35876	1,256.53940	1.25654	1,358.761	22.83	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.06070	0.00006	0.13940	0.00014	0.061	22.83	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,158.85170	1.15885	1,056.77530	1.05678	1,158.852	21.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.15170	0.00015	0.37530	0.00038	0.152	21.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,058.94450	1.05894	956.98280	0.95698	1,058.944	20.09	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.24450	0.00024	0.58280	0.00058	0.244	20.09	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	1,009.00280	1.00900	907.10690	0.90711	1,009.003	19.58	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	0.30280	0.00030	0.70690	0.00071	0.303	19.58	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	959.07660	0.95908	857.26200	0.85726	959.077	19.06	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	0.37660	0.00038	0.86200	0.00086	0.377	19.06	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	859.29160	0.85929	757.70410	0.75770	859.292	18.03	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	0.59160	0.00059	1.30410	0.00130	0.592	18.03	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	809.44760	0.80945	708.01890	0.70802	809.448	17.52	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	0.74760	0.00075	1.61890	0.00162	0.748	17.52	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	719.85620	0.71986	618.82970	0.61883	719.856	16.59	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1.15620	0.00116	2.42970	0.00243	1.156	16.59	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	709.91500	0.70992	608.94540	0.60895	709.915	16.49	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1.21500	0.00122	2.54540	0.00255	1.215	16.49	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	699.97720	0.69998	599.06730	0.59907	699.977	16.38	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1.27720	0.00128	2.66730	0.00267	1.277	16.38	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	660.26330	0.66026	559.62580	0.55963	660.263	15.97	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	1.56330	0.00156		3.22580	0.00323	1.563	15.97	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	610.72410	0.61072		510.52270	0.51052	610.724	15.46	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	2.02410	0.00202		4.12270	0.00412	2.024	15.46	3,089,700.00	300	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	561.33790	0.56134		463.16070	0.46316	561.338	14.94	0.00	0	600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	2.63790	0.00264		6.76070	0.00676	2.638	14.94	0.00	0	6,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	512.16060	0.51216		417.03000	0.41703	512.161	14.43	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	3.46060	0.00346		10.63000	0.01063	3.461	14.43	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	464.53120	0.46453		372.47840	0.37248	464.531	14.59	0.00	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	5.83120	0.00583		16.07840	0.01608	5.831	14.59	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	373.19120	0.37319		289.55230	0.28955	373.191	14.93	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	14.49120	0.01449		33.15230	0.03315	14.491	14.93	0.00	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	321.88730	0.32189		244.64460	0.24464	321.887	15.14	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	23.18730	0.02319		48.24460	0.04824	23.187	15.14	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	289.54190	0.28954		217.01650	0.21702	289.542	15.27	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	30.84190	0.03084		60.61650	0.06062	30.842	15.27	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	273.99220	0.27399		203.93320	0.20393	273.992	15.34	0.00	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	35.29220	0.03529		67.53320	0.06753	35.292	15.34	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	251.50150	0.25150		185.24580	0.18525	251.502	15.44	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	42.80150	0.04280		78.84580	0.07885	42.801	15.44	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	216.37550	0.21638		156.64010	0.15664	216.375	15.61	0.00	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	57.67550	0.05768		100.24010	0.10024	57.676	15.61	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Call	184.36590	0.18437		131.21660	0.13122	184.366	15.78	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Put	75.66590	0.07567		124.81660	0.12482	75.666	15.78	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	172.46270	0.17246		122.53520	0.12254	172.463	15.85	0.00	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	83.76270	0.08376		136.13520	0.13614	83.763	15.85	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	155.58320	0.15558		110.42330	0.11042	155.583	15.95	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	96.88320	0.09688		154.02330	0.15402	96.883	15.95	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	144.98170	0.14498		102.93190	0.10293	144.982	16.02	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	106.28170	0.10628		166.53190	0.16653	106.282	16.02	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	109.13780	0.10914		77.25390	0.07725	109.138	16.47	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	150.43780	0.15044		220.85390	0.22085	150.438	16.47	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	75.89860	0.07590		53.42180	0.05342	75.899	17.19	0.00	0	4,200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	217.19860	0.21720		297.02180	0.29702	217.199	17.19	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	52.15110	0.05215		36.69660	0.03670	52.151	17.90	0.00	0	24,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	293.45110	0.29345		380.29660	0.38030	293.451	17.90	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	43.10710	0.04311		30.38040	0.03038	43.107	18.25	0.00	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	334.40710	0.33441		423.98040	0.42398	334.407	18.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Call	35.59220	0.03559		25.14840	0.02515	35.592	18.61	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	376.89220	0.37689		468.74840	0.46875	376.892	18.61	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	29.37100	0.02937		20.82450	0.02082	29.371	18.97	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	420.67100	0.42067		514.42450	0.51442	420.671	18.97	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Call	24.23570	0.02424		17.20460	0.01720	24.236	19.32	0.00	0	50,958.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Put	465.53570	0.46554		560.80460	0.56080	465.536	19.32	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Call	11.02250	0.01102		8.09350	0.00809	11.023	20.62	0.00	0	37,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Put	652.32250	0.65232		751.69350	0.75169	652.323	20.62	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	3.43990	0.00344		2.75930	0.00276	3.440	22.52	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	944.73990	0.94474		1,046.35930	1.04636	944.740	22.52	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	1.05270	0.00105		0.81260	0.00081	1.053	24.15	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Put	1,242.35270	1.24235		1,344.41260	1.34441	1,242.353	24.15	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	0.32680	0.00033		0.24880	0.00025	0.327	25.65	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Put	1,541.62680	1.54163		1,643.84880	1.64385	1,541.627	25.65	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	0.09150	0.00009		0.06740	0.00007	0.092	27.39	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	1,891.39150	1.89139		1,993.66740	1.99367	1,891.391	27.39	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	0.06050	0.00006		0.07120	0.00007	0.060	29.50	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,141.36050	2.14136		2,243.67120	2.24367	2,141.360	29.50	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry			10.36950	10.36950		10.26720	10.26720		16.25	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Call	1,090.39340	1.09039		988.69740	0.98870	1,090.393	19.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.89340	0.00089	1.49740	0.00150	0.893	19.02	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	1,080.43990	1.08044	978.76090	0.97876	1,080.440	18.97	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.93990	0.00094	1.56090	0.00156	0.940	18.97	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	1,070.48880	1.07049	968.82730	0.96883	1,070.489	18.91	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.98880	0.00099	1.62730	0.00163	0.989	18.91	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	1,060.53120	1.06053	958.89650	0.95890	1,060.531	18.84	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	1.03120	0.00103	1.69650	0.00170	1.031	18.84	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	502.89720	0.50290	414.16110	0.41416	502.897	14.92	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	13.39720	0.01340	26.96110	0.02696	13.397	14.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.37420	10.37420	10.27180	10.27180		16.38	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,174.20660	2.17421	2,071.80900	2.07181	2,174.207	24.11	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00660	0.00001	0.00900	0.00001	0.007	24.11	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	2,124.20740	2.12421	2,021.81170	2.02181	2,124.207	23.68	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00740	0.00001	0.01170	0.00001	0.007	23.68	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	2,074.20840	2.07421	1,971.81520	1.97182	2,074.208	23.25	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00840	0.00001	0.01520	0.00002	0.008	23.25	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	1,135.24440	1.13524	1,033.54860	1.03355	1,135.244	18.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.04440	0.00104	1.74860	0.00175	1.044	18.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	1,125.29710	1.12530	1,023.63450	1.02363	1,125.297	18.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.09710	0.00110	1.83450	0.00183	1.097	18.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	1,115.35230	1.11535	1,013.71290	1.01371	1,115.352	18.65	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.15230	0.00115	1.91290	0.00191	1.152	18.65	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	867.63460	0.86763	767.28160	0.76728	867.635	17.15	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	3.43460	0.00343	5.48160	0.00548	3.435	17.15	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	828.27710	0.82828	728.29260	0.72829	828.277	16.90	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	4.07710	0.00408	6.49260	0.00649	4.077	16.90	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	779.25310	0.77925	679.82350	0.67982	779.253	16.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	5.05310	0.00505	8.02350	0.00802	5.053	16.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	681.96350	0.68196	584.04890	0.58405	681.964	15.96	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	7.76350	0.00776	12.24890	0.01225	7.764	15.96	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	145.07080	0.14507	110.80880	0.11081	145.071	16.89	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	210.87080	0.21087	279.00880	0.27901	210.871	16.89	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.41480	10.41480	10.31190	10.31190		16.45	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	1,031.75000	1.03175	932.55920	0.93256	1,031.750	15.28	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	6.95000	0.00695	10.65920	0.01066	6.950	15.28	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	1,022.08840	1.02209	923.04350	0.92304	1,022.088	15.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	7.28840	0.00729	11.14350	0.01114	7.288	15.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	1,012.44060	1.01244	913.54680	0.91355	1,012.441	15.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	7.64060	0.00764	11.64680	0.01165	7.641	15.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	954.87870	0.95488	856.99200	0.85699	954.879	15.24	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	10.07870	0.01008	15.09200	0.01509	10.079	15.24	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	444.51350	0.44451	374.78990	0.37479	444.513	15.54	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	99.71350	0.09971	132.88990	0.13289	99.714	15.54	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.41960	10.41960	10.31660	10.31660		16.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	942.33630	0.94234	845.17990	0.84518	942.336	15.29	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	12.73630	0.01274	18.57990	0.01858	12.736	15.29	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	932.89160	0.93289	835.93800	0.83594	932.892	15.29	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	13.29160	0.01329	19.33800	0.01934	13.292	15.29	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	923.46710	0.92347	826.72120	0.82672	923.467	15.28	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	13.86710	0.01387	20.12120	0.02012	13.867	15.28	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	885.98420	0.88598	790.12600	0.79013	885.984	15.27	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	16.38420	0.01638	23.52600	0.02353	16.384	15.27	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	435.03530	0.43504	367.25050	0.36725	435.035	15.70	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	115.43530	0.11544	150.65050	0.15065	115.435	15.70	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.42430	10.42430	10.32120	10.32120		16.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,174.67250	2.17467	2,071.68790	2.07169	2,174.673	20.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.37250	0.00037	0.48790	0.00049	0.373	20.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,124.74490		2.12474		2,021.75610	2.02176	2,124.745	20.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.44490		0.00044		0.55610	0.00056	0.445	20.46	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	1,004.96630		1.00497		906.86550	0.90687	1,004.966	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	10.66630		0.01067		15.66550	0.01567	10.666	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	995.43790		0.99544		897.51290	0.89751	995.438	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	11.13790		0.01114		16.31290	0.01631	11.138	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	985.92700		0.98593		888.18220	0.88818	985.927	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	11.62700		0.01163		16.98220	0.01698	11.627	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	845.74270		0.84574		751.32390	0.75132	845.743	15.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	21.44270		0.02144		30.12390	0.03012	21.443	15.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	755.50650		0.75551		664.02190	0.66402	755.506	15.11	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	31.20650		0.03121		42.82190	0.04282	31.207	15.11	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.42590		10.42590		10.32280	10.32280		16.62	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	894.05930		0.89406		798.67250	0.79867	894.059	15.14	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	18.15930		0.01816		25.87250	0.02587	18.159	15.14	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	205.18790		0.20519		170.05800	0.17006	205.188	17.28	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	379.28790		0.37929		447.25800	0.44726	379.288	17.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.47220		10.47220		10.36860	10.36860		16.61	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,173.83590		2.17384		2,070.40270	2.07040	2,173.836	19.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.63590		0.00164		1.80270	0.00180	1.636	19.14	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	1,066.82920		1.06683		970.77110	0.97077	1,066.829	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	24.62920		0.02463		32.17110	0.03217	24.629	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	1,057.66480		1.05766		961.80560	0.96181	1,057.665	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	25.46480		0.02546		33.20560	0.03321	25.465	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	1,048.52400		1.04852		952.86660	0.95287	1,048.524	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	26.32400		0.02632		34.26660	0.03427	26.324	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	958.46410		0.95846		865.03900	0.86504	958.464	15.16	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	36.26410		0.03626		46.43900	0.04644	36.264	15.16	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	828.71460		0.82871		739.37680	0.73938	828.715	15.20	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	56.51460		0.05651		70.77680	0.07078	56.515	15.20	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	239.94350		0.23994		204.93620	0.20494	239.943	17.73	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	517.74350		0.51774		586.33620	0.58634	517.743	17.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.49800		10.49800		10.39410	10.39410		16.77	98,607,714.00	9,393	140,867.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,098.42560		3.09843		2,994.54380	2.99454	3,098.426	22.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.42560		0.00043		0.44380	0.00044	0.426	22.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,499.37720		2.49938		2,395.65950	2.39566	2,499.377	19.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.37720		0.00138		1.55950	0.00156	1.377	19.83	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,755.03040		1.75503		1,652.58480	1.65258	1,755.030	17.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	7.03040		0.00703		8.48480	0.00848	7.030	17.17	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,608.02870		1.60803		1,506.10680	1.50611	1,608.029	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	10.02870		0.01003		12.00680	0.01201	10.029	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,580.80550		1.58081		1,478.99990	1.47900	1,580.805	16.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	10.70550		0.01071		12.79990	0.01280	10.705	16.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,532.12820		1.53213		1,430.54700	1.43055	1,532.128	16.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	12.02820		0.01203		14.34700	0.01435	12.028	16.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,510.66060		1.51066		1,409.18630	1.40919	1,510.661	16.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	12.66060		0.01266		15.08630	0.01509	12.661	16.45	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,483.60350		1.48360		1,382.27130	1.38227	1,483.604	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	13.50350		0.01350		16.07130	0.01607	13.503	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,317.99220		1.31799		1,217.73080	1.21773	1,317.992	15.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	19.99220		0.01999		23.63080	0.02363	19.992	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,129.16720		1.12917		1,032.22860	1.03223	1,129.167	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	31.16720		0.03117		38.12860	0.03813	31.167	15.31	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	994.42830		0.99443		902.12660	0.90213	994.428	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	46.42830		0.04643		58.02660	0.05803	46.428	15.20	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	951.30860		0.95131		860.28500	0.86028	951.309	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	53.30860		0.05331		66.18500	0.06619	53.309	15.22	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	875.63740		0.87564	787.13080	0.78713	875.637	15.25	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	67.63740		0.06764	83.03080	0.08303	67.637	15.25	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	867.39350		0.86739	779.18350	0.77918	867.394	15.26	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	69.39350		0.06939	85.08350	0.08508	69.394	15.26	0.00	0	400.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	786.88650		0.78689	701.82150	0.70182	786.886	15.30	0.00	0	500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	88.88650		0.08889	107.72150	0.10772	88.886	15.30	0.00	0	21,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	748.01910		0.74802	664.64880	0.66465	748.019	15.31	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	100.01910		0.10002	120.54880	0.12055	100.019	15.31	0.00	0	10,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	637.44190		0.63744	564.44920	0.56445	637.442	15.37	0.00	0	200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	139.44190		0.13944	170.34920	0.17035	139.442	15.37	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	573.71940		0.57372	505.50370	0.50550	573.719	15.65	0.00	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	175.71940		0.17572	211.40370	0.21140	175.719	15.65	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	515.05710		0.51506	451.63700	0.45164	515.057	15.93	0.00	0	500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	217.05710		0.21706	257.53700	0.25754	217.057	15.93	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	487.60110		0.48760	426.56590	0.42657	487.601	16.07	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	239.60110		0.23960	282.46590	0.28247	239.601	16.07	3,137,910.00	300	5,300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	476.96410		0.47696	416.87500	0.41688	476.964	16.12	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	248.96410		0.24896	292.77500	0.29277	248.964	16.12	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	461.37450		0.46137	402.70040	0.40270	461.374	16.21	0.00	0	10,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	263.37450		0.26337	308.60040	0.30860	263.375	16.21	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	431.49730		0.43150	375.61540	0.37562	431.497	16.38	31,091,400.00	3,000	3,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	293.49730		0.29350	341.51540	0.34152	293.497	16.38	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	412.52310		0.41252	358.47250	0.35847	412.523	16.49	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	314.52310		0.31452	364.37250	0.36437	314.523	16.49	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	376.77690		0.37678	327.74350	0.32774	376.777	16.71	0.00	0	3,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	358.77690		0.35878	413.64350	0.41364	358.777	16.71	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	364.27210		0.36427	316.91930	0.31692	364.272	16.80	0.00	0	3,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	376.27210		0.37627	432.81930	0.43282	376.272	16.80	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	348.64150		0.34864	303.05370	0.30305	348.642	16.94	0.00	0	6.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	400.64150		0.40064	458.95370	0.45895	400.642	16.94	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	344.83810		0.34484	299.68560	0.29969	344.838	16.98	0.00	0	18,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	406.83810		0.40684	465.58560	0.46559	406.838	16.98	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	330.04520		0.33005	286.59970	0.28660	330.045	17.12	0.00	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	432.04520		0.43205	492.49970	0.49250	432.045	17.12	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	295.83810		0.29584	256.44690	0.25645	295.838	17.47	0.00	0	550.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	497.83810		0.49784	562.34690	0.56235	497.838	17.47	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	265.31210		0.26531	229.67170	0.22967	265.312	17.83	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	567.31210		0.56731	635.57170	0.63557	567.312	17.83	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	254.05610		0.25406	219.82870	0.21983	254.056	17.97	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	596.05610		0.59606	665.72870	0.66573	596.056	17.97	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	233.06110		0.23306	201.59440	0.20159	233.061	18.25	0.00	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	655.06110		0.65506	727.49440	0.72749	655.061	18.25	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	213.95110		0.21395	185.28780	0.18529	213.951	18.53	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	715.95110		0.71595	791.18780	0.79119	715.951	18.53	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	173.94850		0.17395	150.86430	0.15086	173.948	19.27	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	875.94850		0.87595	956.76430	0.95676	875.949	19.27	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	149.75820		0.14976	130.03110	0.13003	149.758	19.83	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,001.75820		1.00176	1,085.93110	1.08593	1,001.758	19.83	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	129.52900		0.12953	112.59730	0.11260	129.529	20.39	0.00	0	26,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,131.52900		1.13153	1,218.49730	1.21850	1,131.529	20.39	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	107.40340		0.10740	93.57220	0.09357	107.403	21.13	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,309.40340		1.30940	1,399.47220	1.39947	1,309.403	21.13	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	82.41540		0.08242	72.17910	0.07218	82.415	22.22	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,584.41540		1.58442	1,678.07910	1.67808	1,584.415	22.22	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	62.12670		0.06213	54.81930	0.05482	62.127	23.50	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,914.12670		1.91413	2,010.71930	2.01072	1,914.127	23.50	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	55.52040		0.05552	49.16910	0.04917	55.520	24.05	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,057.52040	2.05752	2,155.06910	2.15507	2,057.520	24.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.51420	10.51420	10.41000	10.41000		16.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	1,016.36710	1.01637	924.36010	0.92436	1,016.367	15.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	52.16710	0.05217	64.36010	0.06436	52.167	15.18	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	982.10840	0.98211	891.09720	0.89110	982.108	15.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	57.90840	0.05791	71.09720	0.07110	57.908	15.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	973.61730	0.97362	882.86280	0.88286	973.617	15.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	59.41730	0.05942	72.86280	0.07286	59.417	15.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	965.15500	0.96516	874.66140	0.87466	965.155	15.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	60.95500	0.06096	74.66140	0.07466	60.955	15.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	276.36650	0.27637	240.77160	0.24077	276.367	17.86	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	602.16650	0.60217	670.77160	0.67077	602.167	17.86	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.57270	10.57270	10.46760	10.46760		16.76	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	674.77690	0.67478	605.75210	0.60575	674.777	15.63	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	222.07690	0.22208	258.15210	0.25815	222.077	15.63	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	476.42000	0.47642	424.51080	0.42451	476.420	16.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	413.72000	0.41372	466.91080	0.46691	413.720	16.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	472.12780	0.47213	420.72930	0.42073	472.128	16.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	419.42780	0.41943	473.12930	0.47313	419.428	16.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	467.86990	0.46787	416.98580	0.41699	467.870	16.71	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	425.16990	0.42517	479.38580	0.47939	425.170	16.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.61980	10.61980	10.51390	10.51390		16.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	816.63680	0.81664	739.41520	0.73942	816.637	15.38	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	196.83680	0.19684	225.51520	0.22552	196.837	15.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	517.65430	0.51765	466.02430	0.46602	517.654	16.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	467.85430	0.46785	522.12430	0.52212	467.854	16.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	513.52450	0.51352	462.32760	0.46233	513.524	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	473.72450	0.47372	528.42760	0.52843	473.724	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	509.42810	0.50943	458.66290	0.45866	509.428	16.84	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	479.62810	0.47963	534.76290	0.53476	479.628	16.84	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.62140	10.62140	10.51550	10.51550		16.86	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	495.78300	0.49578	446.41700	0.44642	495.783	16.95	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	504.38300	0.50438	560.91700	0.56092	504.383	16.95	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.62300	10.62300	10.51710	10.51710		16.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,575.49960	1.57550	1,475.52940	1.47553	1,575.500	16.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	42.49960	0.04250	48.42940	0.04843	42.500	16.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,566.21730	1.56622	1,466.33150	1.46633	1,566.217	16.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	43.21730	0.04322	49.23150	0.04923	43.217	16.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,556.94580	1.55695	1,457.14550	1.45715	1,556.946	16.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	43.94580	0.04395	50.04550	0.05005	43.946	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.65150	10.65150	10.54500	10.54500		16.96	0.00	0	53,088.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,955.73240	2.95573	2,849.68740	2.84969	2,955.732	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	4.23240	0.00423	4.68740	0.00469	4.232	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,461.31660	2.46132	2,355.91180	2.35591	2,461.317	17.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.81660	0.00982	10.91180	0.01091	9.817	17.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,974.62140	1.97462	1,871.10930	1.87111	1,974.621	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	23.12140	0.02312	26.10930	0.02611	23.121	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,461.13980	1.46114	1,362.06280	1.36206	1,461.140	15.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	59.63980	0.05964	67.06280	0.06706	59.640	15.67	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,163.02970	1.16303	1,073.19850	1.07320	1,163.030	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	101.52970	0.10153	118.19850	0.11820	101.530	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,154.57210	1.15457	1,065.44170	1.06544	1,154.572	15.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	103.07210	0.10307	120.44170	0.12044	103.072	15.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,146.60050	1.14660	1,057.71270	1.05771	1,146.601	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	105.10050	0.10510	122.71270	0.12271	105.100	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,076.16670	1.07617	989.52960	0.98953	1,076.167	15.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	124.66670	0.12467	144.52960	0.14453	124.667	15.14	0.00	0	6.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,038.07540	1.03808	952.74410	0.95274	1,038.075	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	136.57540	0.13658	157.74410	0.15774	136.575	15.18	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	710.14210	0.71014	646.08500	0.64609	710.142	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	308.64210	0.30864	351.08500	0.35108	308.642	15.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	659.14680	0.65915	598.64910	0.59865	659.147	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	357.64680	0.35765	403.64910	0.40365	357.647	16.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	635.01760	0.63502	576.26400	0.57626	635.018	16.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	383.51760	0.38352	431.26400	0.43126	383.518	16.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	589.39740	0.58940	534.04200	0.53404	589.397	16.55	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	437.89740	0.43790	489.04200	0.48904	437.897	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	547.15170	0.54715	495.21720	0.49522	547.152	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	495.65170	0.49565	550.21720	0.55022	495.652	16.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	527.23650	0.52724	477.03590	0.47704	527.237	16.96	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	525.73650	0.52574	582.03590	0.58204	525.737	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	455.52000	0.45552	411.43510	0.41144	455.520	17.53	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	654.02000	0.65402	716.43510	0.71644	654.020	17.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	408.93570	0.40894	369.01430	0.36901	408.936	17.95	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	757.43570	0.75744	824.01430	0.82401	757.436	17.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	380.95260	0.38095	343.60250	0.34360	380.953	18.23	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	829.45260	0.82945	898.60250	0.89860	829.453	18.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	367.81420	0.36781	331.77260	0.33177	367.814	18.37	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	866.31420	0.86631	936.77260	0.93677	866.314	18.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	343.20210	0.34320	309.58720	0.30959	343.202	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	941.70210	0.94170	1,014.58720	1.01459	941.702	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	290.18110	0.29018	261.79930	0.26180	290.181	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,138.68110	1.13868	1,216.79930	1.21680	1,138.681	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	246.99970	0.24700	222.55330	0.22255	247.000	20.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,345.49970	1.34550	1,427.55330	1.42755	1,345.500	20.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	211.12270	0.21112	190.34350	0.19034	211.123	20.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,559.62270	1.55962	1,645.34350	1.64534	1,559.623	20.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	181.86550	0.18187	164.13940	0.16414	181.865	21.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,780.36550	1.78037	1,869.13940	1.86914	1,780.365	21.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	157.92240	0.15792	142.72910	0.14273	157.922	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,006.42240	2.00642	2,097.72910	2.09773	2,006.422	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	141.88320	0.14188	130.53590	0.13054	141.883	22.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,190.38320	2.19038	2,285.53590	2.28554	2,190.383	22.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	133.50980	0.13351	127.28040	0.12728	133.510	23.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,332.00980	2.33201	2,432.28040	2.43228	2,332.010	23.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	130.23210	0.13023	124.57210	0.12457	130.232	23.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,478.73210	2.47873	2,579.57210	2.57957	2,478.732	23.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	90.44800	0.09045	78.75050	0.07875	90.448	28.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,688.94800	3.68895	3,783.75050	3.78375	3,688.948	28.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	75.50080	0.07550	65.41710	0.06542	75.501	28.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,924.00080	3.92400	4,020.41710	4.02042	3,924.001	28.21	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.65490	10.65490	10.54830	10.54830		16.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,611.15900	1.61116	1,510.34260	1.51034	1,611.159	15.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	46.25900	0.04626	52.04260	0.05204	46.259	15.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,601.94170	1.60194	1,501.21970	1.50122	1,601.942	15.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	47.04170	0.04704	52.91970	0.05292	47.042	15.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,592.73700	1.59274	1,492.10960	1.49211	1,592.737	15.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	47.83700	0.04784	53.80960	0.05381	47.837	15.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.77010	10.77010	10.66090	10.66090		17.05	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,043.62740	1.04363	964.43150	0.96443	1,043.627	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	213.52740	0.21353	243.53150	0.24353	213.527	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,037.04530	1.03705	958.13580	0.95814	1,037.045	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	216.94530	0.21695	247.23580	0.24724	216.945	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,030.49890	1.03050	951.87620	0.95188	1,030.499	15.06	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
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	220.39890		0.22040		250.97620	0.25098	220.399	15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.80170		10.80170		10.69190	10.69190		17.15	0.00	0	13,570.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,369.16730		2.36917		2,261.57250	2.26157	2,369.167	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	17.46730		0.01747		19.67250	0.01967	17.467	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,080.52690		2.08053		1,976.29300	1.97629	2,080.527	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	28.82690		0.02883		34.39300	0.03439	28.827	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,052.33770		2.05234		1,948.38640	1.94839	2,052.338	14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	30.63770		0.03064		36.48640	0.03649	30.638	14.85	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,848.65470		1.84865		1,747.11950	1.74712	1,848.655	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	46.95470		0.04695		55.21950	0.05522	46.955	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,668.97280		1.66897		1,570.17900	1.57018	1,668.973	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	67.27280		0.06727		78.27900	0.07828	67.273	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,337.94880		1.33795		1,246.11030	1.24611	1,337.949	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	126.24880		0.12625		144.21030	0.14421	126.249	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,329.85510		1.32986		1,238.22050	1.23822	1,329.855	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	128.15510		0.12816		146.32050	0.14632	128.155	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,321.78050		1.32178		1,230.35600	1.23036	1,321.780	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	130.08050		0.13008		148.45600	0.14846	130.080	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,213.84700		1.21385		1,128.55050	1.12855	1,213.847	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	162.14700		0.16215		186.65050	0.18665	162.147	14.71	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,178.33640		1.17834		1,094.47140	1.09447	1,178.336	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	176.63640		0.17664		202.57140	0.20257	176.636	14.80	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	963.83460		0.96383		889.76540	0.88977	963.835	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	292.13460		0.29213		327.86540	0.32787	292.135	15.40	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	650.85560		0.65086		597.85660	0.59786	650.856	17.15	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	649.15560		0.64916		705.95660	0.70596	649.156	17.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	414.11030		0.41411		378.98160	0.37898	414.110	19.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,212.41030		1.21241		1,287.08160	1.28708	1,212.410	19.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	353.69020		0.35369		323.00800	0.32301	353.690	19.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,451.99020		1.45199		1,531.10800	1.53111	1,451.990	19.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	303.20950		0.30321		276.87130	0.27687	303.210	20.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,701.50950		1.70151		1,784.97130	1.78497	1,701.510	20.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	297.21370		0.29721		271.40550	0.27141	297.214	20.42	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,735.51370		1.73551		1,819.50550	1.81951	1,735.514	20.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	261.92720		0.26193		239.24850	0.23925	261.927	20.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,960.22720		1.96023		2,047.34850	2.04735	1,960.227	20.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	218.17570		0.21818		201.87490	0.20187	218.176	21.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,316.47570		2.31648		2,409.97490	2.40997	2,316.476	21.85	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000		9.60000		9.60000	9.60000			0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00030		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00030		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.81090		10.81090		10.70090	10.70090		17.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,063.13610		2.06314		1,959.17250	1.95917	2,063.136	14.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	32.23610		0.03224		38.27250	0.03827	32.236	14.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	975.14140		0.97514		900.61850	0.90062	975.141	15.41	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	294.24140		0.29424		329.71850	0.32972	294.241	15.41	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	305.15990		0.30516		278.89040	0.27889	305.160	20.41	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,734.25990		1.73426		1,817.99040	1.81799	1,734.260	20.41	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000			0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.93050		10.93050		10.81740	10.81740		17.36	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,208.01460		1.20801		1,126.32160	1.12632	1,208.015	15.35	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	267.51460		0.26751		298.92160	0.29892	267.515	15.35	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,201.54570		1.20155		1,120.03690	1.12004	1,201.546	15.37	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	271.04570	0.27105	302.63690	0.30264	271.046	15.37	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,195.10800	1.19511	1,113.78310	1.11378	1,195.108	15.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	274.60800	0.27461	306.38310	0.30638	274.608	15.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,003.66470	1.00366	932.11270	0.93211	1,003.665	15.86	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	403.16470	0.40316	444.71270	0.44471	403.165	15.86	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	436.95040	0.43695	403.16210	0.40316	436.950	19.85	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,576.45040	1.57645	1,655.76210	1.65576	1,576.450	19.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.97560	10.97560	10.86260	10.86260		17.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,098.29980	3.09830	2,987.45660	2.98746	3,098.300	17.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	22.69980	0.02270	24.85660	0.02486	22.700	17.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,615.97590	2.61598	2,506.61450	2.50661	2,615.976	16.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	40.37590	0.04038	44.01450	0.04401	40.376	16.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,147.69200	2.14769	2,043.25670	2.04326	2,147.692	15.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	72.09200	0.07209	80.65670	0.08066	72.092	15.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,320.12660	1.32013	1,237.14580	1.23715	1,320.127	15.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	244.52660	0.24453	274.54580	0.27455	244.527	15.26	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,079.23930	1.07924	1,003.26150	1.00326	1,079.239	15.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	393.63930	0.39364	430.66150	0.43066	393.639	15.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,073.59640	1.07360	997.79560	0.99780	1,073.596	15.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	397.99640	0.39800	435.19560	0.43520	397.996	15.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,067.98380	1.06798	992.83110	0.99283	1,067.984	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	402.38380	0.40238	440.23110	0.44023	402.384	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	782.41690	0.78242	727.58310	0.72758	782.417	17.34	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	756.81690	0.75682	814.98310	0.81498	756.817	17.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	470.22090	0.47022	435.31110	0.43531	470.221	19.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,594.62090	1.59462	1,672.71110	1.67271	1,594.621	19.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	386.11110	0.38611	357.73640	0.35774	386.111	20.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,010.51110	2.01051	2,095.13640	2.09514	2,010.511	20.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	317.50210	0.31750	303.89230	0.30389	317.502	22.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,491.90210	2.49190	2,591.29230	2.59129	2,491.902	22.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.14560	11.14560	11.03790	11.03790		17.89	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,174.88150	3.17488	3,070.03560	3.07004	3,174.882	16.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	29.28150	0.02928	32.13560	0.03214	29.282	16.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,745.69420	2.74569	2,642.62470	2.64262	2,745.694	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	50.09420	0.05009	54.72470	0.05472	50.094	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,698.64310	2.69864	2,595.81970	2.59582	2,698.643	16.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	53.04310	0.05304	57.91970	0.05792	53.043	16.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,651.74110	2.65174	2,549.17310	2.54917	2,651.741	16.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	56.14110	0.05614	61.27310	0.06127	56.141	16.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,746.86980	1.74687	1,656.46660	1.65647	1,746.870	15.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	201.26980	0.20127	218.56660	0.21857	201.270	15.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,452.79070	1.45279	1,371.91570	1.37192	1,452.791	15.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	307.19070	0.30719	334.01570	0.33402	307.191	15.66	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	948.39280	0.94839	893.37230	0.89337	948.393	17.55	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	802.79280	0.80279	855.47230	0.85547	802.793	17.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.85490	11.85490	11.76900	11.76900		18.89	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,850.89170	2.85089	2,774.26720	2.77427	2,850.892	14.95	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	145.99170	0.14599	155.26720	0.15527	145.992	14.95	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,809.33350	2.80933	2,732.97780	2.73298	2,809.333	14.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	154.43350	0.15443	163.97780	0.16398	154.434	14.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,768.11170	2.76811	2,692.02530	2.69203	2,768.112	14.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	163.21170	0.16321	173.02530	0.17303	163.212	14.99	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.35870	10.35870	10.25640	10.25640		16.12	1,149,815.70	111	603.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	146,873.74200	1.46874	136,648.20340	1.36648	146,873.742	23.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	3.74200	0.00004	8.20340	0.00008	3.742	23.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	145,873.90800	1.45874	135,648.60550	1.35649	145,873.908	23.74	0.00	0	0.00

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	16/09/2013			Foreign Exchange Future	8.90	Put	3.90800	0.00004		8.60550	0.00009	3.908	23.74	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Call	144,874.08210	1.44874		134,649.02740	1.34649	144,874.082	23.65	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Put	4.08210	0.00004		9.02740	0.00009	4.082	23.65	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Call	75,965.02420	0.75965		65,842.29270	0.65842	75,965.024	17.00	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Put	95.02420	0.00095		202.29270	0.00202	95.024	17.00	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	10.35	Call	13,004.93290	0.13005		9,252.75310	0.09253	13,004.933	16.12	0.00	0	200.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	10.35	Put	12,134.93290	0.12135		18,612.75310	0.18613	12,134.933	16.12	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future			10.49800	10.49800		10.39410	10.39410	16.77	2,099,600.00		200	109.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Put	3,910.61770	0.03911		4,928.12980	0.04928	3,910.618	15.18	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Call	104,710.61770	1.04711		95,338.12980	0.95338	104,710.618	15.18	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Put	4,025.91360	0.04026		5,066.29960	0.05066	4,025.914	15.18	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Call	103,825.91360	1.03826		94,476.29960	0.94476	103,825.914	15.18	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Call	102,943.86090	1.02944		93,617.45860	0.93617	102,943.861	15.19	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Put	4,143.86090	0.04144		5,207.45860	0.05207	4,143.861	15.19	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.25	Call	48,760.11490	0.48760		42,656.59200	0.42657	48,760.115	16.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.25	Put	23,960.11490	0.23960		28,246.59200	0.28247	23,960.115	16.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.35	Call	43,635.81750	0.43636		38,001.36330	0.38001	43,635.818	16.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.35	Put	28,835.81750	0.28836		33,591.36330	0.33591	28,835.818	16.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.85	Call	25,132.35300	0.25132		21,744.07690	0.21744	25,132.353	18.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.85	Put	60,332.35300	0.60332		67,334.07690	0.67334	60,332.353	18.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future			10.65150	10.65150		10.54500	10.54500	17.37	0.00	0	0	25.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Call	59,233.04460	0.59233		53,811.42510	0.53811	59,233.045	16.47	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Put	43,083.04460	0.43083		48,311.42510	0.48311	43,083.045	16.47	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Call	58,796.38250	0.58796		53,404.20150	0.53404	58,796.383	16.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Put	43,646.38250	0.43646		48,904.20150	0.48904	43,646.383	16.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Call	58,363.42430	0.58363		52,999.91000	0.53000	58,363.424	16.53	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Put	44,213.42430	0.44213		49,499.91000	0.49500	44,213.424	16.53	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future			10.80170	10.80170		10.70000	10.70000	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.69	Call	11,170.00000	0.11170		0.00000	0.00000	11,170.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.69	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Call	10,170.00000	0.10170		0.00000	0.00000	10,170.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Call	9,170.00000	0.09170		0.00000	0.00000	9,170.000	0.00	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future			16.09010	16.09010		15.96050	15.96050	15.81	11,327,430.40		704	41,710.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Call	1,351.55590	1.35156		1,223.23220	1.22323	1,351.556	19.23	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Put	1.45590	0.00146		2.73220	0.00273	1.456	19.23	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Call	1,341.60070	1.34160		1,213.31360	1.21331	1,341.601	19.17	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Put	1.50070	0.00150		2.81360	0.00281	1.501	19.17	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Call	1,331.64710	1.33165		1,203.39760	1.20340	1,331.647	19.11	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Put	1.54710	0.00155		2.89760	0.00290	1.547	19.11	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future			16.29600	16.29600		16.16450	16.16450	15.84	3,275,496.00		201	10,176.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Call	1,464.28890	1.46429		1,355.58570	1.35559	1,464.289	13.82	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Put	58.28890	0.05829		81.08570	0.08109	58.289	13.82	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Call	1,455.69450	1.45569		1,347.32330	1.34732	1,455.695	13.83	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Put	59.69450	0.05969		82.82330	0.08282	59.694	13.83	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Call	1,447.12610	1.44713		1,339.08530	1.33909	1,447.126	13.85	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Put	61.12610	0.06113		84.58530	0.08459	61.126	13.85	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			16.52440	16.52440		16.38970	16.38970	15.94	0.00	0	0	1,031.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Put	24.62170	0.02462		26.65770	0.02666	24.622	18.57	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Call	3,699.02170	3.69902		3,566.35770	3.56636	3,699.022	18.57	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Call	3,551.41940	3.55142		3,418.92290	3.41892	3,551.419	18.14	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Put	27.01940	0.02702		29.22290	0.02922	27.019	18.14	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Call	2,355.59660	2.35560		2,232.21350	2.23221	2,355.597	15.67	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Put	81.19660	0.08120		92.51350	0.09251	81.197	15.67	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	2,318.58830	2.31859		2,195.66410	2.19566	2,318.588	15.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	84.18830		0.08419		95.96410	0.09596	84.188	15.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,309.35190		2.30935	2,186.54480	2.18654	2,309.352	2,309.352	15.58	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	84.95190		0.08495	96.84480	0.09684	84.952	84.952	15.58	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,300.12400		2.30012	2,177.43300	2.17743	2,300.124	2,300.124	15.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	85.72400		0.08572	97.73300	0.09773	85.724	85.724	15.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	101.68290		0.10168	116.12490	0.11612	101.683	101.683	15.22	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,126.08290		2.12608	2,005.82490	2.00582	2,126.083	2,126.083	15.22	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.74880		16.74880	16.60960	16.60960			16.06	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,271.32020		1.27132	1,194.68140	1.19468	1,271.320	1,271.320	15.15	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	562.52020		0.56252	625.08140	0.62508	562.520	562.520	15.15	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,266.01740		1.26602	1,189.60260	1.18960	1,266.017	1,266.017	15.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	567.21740		0.56722	630.00260	0.63000	567.217	567.217	15.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,260.72960		1.26073	1,184.54940	1.18455	1,260.730	1,260.730	15.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	571.92960		0.57193	634.94940	0.63495	571.930	571.930	15.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.01090		17.01090	16.87000	16.87000			16.14	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,179.86740		1.17987	0.00000	0.00000	1,179.867	1,179.867	15.93	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,008.96740		1.00897	0.00000	0.00000	1,008.967	1,008.967	15.93	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,014.94390		1.01494	0.00000	0.00000	1,014.944	1,014.944	15.95	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,175.84390		1.17584	0.00000	0.00000	1,175.844	1,175.844	15.95	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,171.83590		1.17184	0.00000	0.00000	1,171.836	1,171.836	15.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,020.93590		1.02094	0.00000	0.00000	1,020.936	1,020.936	15.96	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10376		0.10376	0.10324	0.10324			22.02	0.00	0	241.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,377.00160		0.01377	1,324.40600	0.01324	1,377.002	1,377.002	29.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.80160		0.00001	0.80600	0.00001	0.802	0.802	29.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	419.58640		0.00420	374.48780	0.00374	419.586	419.586	22.02	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	43.38640		0.00043	50.88780	0.00051	43.386	43.386	22.02	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	27.38350		0.00027	21.85770	0.00022	27.383	27.383	25.32	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	651.18350		0.00651	698.25770	0.00698	651.183	651.183	25.32	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10521		0.10521	0.10467	0.10467			17.32	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,534.29700		0.01534	1,480.89930	0.01481	1,534.297	1,534.297	16.82	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	13.39700		0.00013	13.59930	0.00014	13.397	13.397	16.82	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	689.70200		0.00690	646.48660	0.00646	689.702	689.702	17.32	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	168.80200		0.00169	179.18660	0.00179	168.802	168.802	17.32	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	249.08990		0.00249	229.83830	0.00230	249.090	249.090	19.87	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	728.18990		0.00728	762.53830	0.00763	728.190	728.190	19.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10683		0.10683	0.10000	0.10000			18.62	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,743.92360		0.01744	0.00000	0.00000	1,743.924	1,743.924	18.23	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	61.12360		0.00061	0.00000	0.00000	61.124	61.124	18.23	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	966.99720		0.00967	0.00000	0.00000	966.997	966.997	18.62	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	284.19720		0.00284	0.00000	0.00000	284.197	284.197	18.62	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	507.15830		0.00507	0.00000	0.00000	507.158	507.158	20.69	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	824.35830		0.00824	0.00000	0.00000	824.358	824.358	20.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.63020		13.63020	13.52840	13.52840			15.52	38,014,627.80	2,789	60,656.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,330.22820		2.33023	2,228.44260	2.22844	2,330.228	2,330.228	27.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.02820		0.00003	0.04260	0.00004	0.028	0.028	27.79	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,130.25340		2.13025	2,028.48490	2.02848	2,130.253	2,130.253	26.46	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.05340		0.00005	0.08490	0.00008	0.053	0.053	26.46	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,080.26270		2.08026	1,978.50110	1.97850	2,080.263	2,080.263	26.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.06270		0.00006	0.10110	0.00010	0.063	0.063	26.12	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,640.47220		1.64047	1,538.88400	1.53888	1,640.472	1,640.472	23.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.27220		0.00027	0.48400	0.00048	0.272	0.272	23.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,630.48170		1.63048	1,528.90190	1.52890	1,630.482	1,630.482	23.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.28170		0.00028	0.50190	0.00050	0.282	0.282	23.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,620.49160		1.62049	1,518.92050	1.51892	1,620.492	1,620.492	23.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Put	0.29160	0.00029		0.52050	0.00052	0.292	23.05	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Call	1,580.53490	1.58053	1,479.00200	1.47900	1,580.535	22.78	22.78	0.00	0	400.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Put	0.33490	0.00033	0.60200	0.00060	0.335	22.78	22.78	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Call	1,530.59860	1.53060	1,429.12270	1.42912	1,530.599	22.45	22.45	4,182,794.00	308	500.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Put	0.39860	0.00040	0.72270	0.00072	0.399	22.45	22.45	0.00	0	30,800.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	0.67720	0.00068	1.16720	0.00117	0.677	21.44	21.44	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	1,380.87720	1.38088	1,279.56720	1.27957	1,380.877	21.44	21.44	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Call	1,281.10650	1.28111	1,179.87090	1.17987	1,281.106	20.62	20.62	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Put	0.90650	0.00091	1.47090	0.00147	0.907	20.62	20.62	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Call	1,081.66690	1.08167	980.82930	0.98083	1,081.667	18.64	18.64	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Put	1.46690	0.00147	2.42930	0.00243	1.467	18.64	18.64	0.00	0	46,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Put	3.39940	0.00340	5.84210	0.00584	3.399	15.68	15.68	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Call	783.59940	0.78360	684.24210	0.68424	783.599	15.68	15.68	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.10	Call	543.55010	0.54355	455.78320	0.45578	543.550	14.87	14.87	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.10	Put	13.35010	0.01335	27.38320	0.02738	13.350	14.87	14.87	0.00	0	36,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Call	96.28030	0.09628	73.80780	0.07381	96.280	16.24	16.24	0.00	0	19,900.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	266.08030	0.26608	345.40780	0.34541	266.080	16.24	16.24	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.00	Put	421.37130	0.42137	511.23610	0.51124	421.371	17.20	17.20	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.00	Call	51.57130	0.05157	39.63610	0.03964	51.571	17.20	17.20	0.00	0	150.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.09	Call	38.60900	0.03861	29.79300	0.02979	38.609	17.63	17.63	0.00	0	42,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.09	Put	498.40900	0.49841	591.39300	0.59139	498.409	17.63	17.63	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	879.53950	0.87954	979.04380	0.97904	879.539	19.43	19.43	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	9.73950	0.00974	7.44380	0.00744	9.740	19.43	19.43	0.00	0	7,900.00
€ / R	On	21/11/2013	Any day expiry			12.07570	12.07570	12.07570	12.07570		13.20	13.20	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.89	Call	392.02350	0.39202	393.79260	0.39379	392.023	13.03	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.89	Put	206.32350	0.20632	208.09260	0.20809	206.323	13.03	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Call	386.39230	0.38639	388.16980	0.38817	386.392	13.04	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Put	210.69230	0.21069	212.46980	0.21247	210.692	13.04	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Call	380.81910	0.38082	382.60470	0.38260	380.819	13.05	13.05	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Put	215.11910	0.21512	216.90470	0.21690	215.119	13.05	13.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			13.81820	13.81820	13.71470	13.71470		15.93	15.93	49,745,520.00	3,600	32,312.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,626.66980	2.62667	2,524.43030	2.52443	2,626.670	19.16	19.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	8.46980	0.00847	9.73030	0.00973	8.470	19.16	19.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	2,385.96610	2.38597	2,284.31680	2.28432	2,385.966	18.12	18.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	10.76610	0.01077	12.61680	0.01262	10.766	18.12	18.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	2,336.52080	2.33652	2,235.02050	2.23502	2,336.521	17.91	17.91	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	11.32080	0.01132	13.32050	0.01332	11.321	17.91	17.91	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	2,287.10770	2.28711	2,185.76790	2.18577	2,287.108	17.69	17.69	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	11.90770	0.01191	14.06790	0.01407	11.908	17.69	17.69	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,357.97510	1.35798	1,267.05380	1.26705	1,357.975	14.11	14.11	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	39.77510	0.03978	52.35380	0.05235	39.775	14.11	14.11	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	1,269.56700	1.26957	1,180.90230	1.18090	1,269.567	14.20	14.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	51.36700	0.05137	66.20230	0.06620	51.367	14.20	14.20	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	868.54900	0.86855	795.83590	0.79584	868.549	14.67	14.67	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	150.34900	0.15035	181.13590	0.18114	150.349	14.67	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	800.13290	0.80013	730.92260	0.73092	800.133	14.85	14.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	181.93290	0.18193	216.22260	0.21622	181.933	14.85	14.85	0.00	0	7,500.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	392.74720	0.39275	351.84430	0.35184	392.747	16.39	16.39	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	574.54720	0.57455	637.14430	0.63714	574.547	16.39	16.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	120.04040	0.12004	105.66660	0.10567	120.040	19.58	19.58	0.00	0	7,500.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,651.84040	1.65184	1,740.96660	1.74097	1,651.840	19.58	19.58	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future			14.02530	14.02530	13.91880	13.91880		16.14	16.14	0.00	0	22,317.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,638.57720	1.63858	1,545.42130	1.54542	1,638.577	14.78	14.78	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	103.27720	0.10328	116.62130	0.11662	103.277	14.78	14.78	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	104.55110	0.10455	117.99080	0.11799	104.551	14.76	14.76	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,629.85110	1.62985	1,536.79080	1.53679	1,629.851	14.76	14.76	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,621.13840	1.62114	1,528.56710	1.52857	1,621.138	14.75	14.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	105.83840		0.10584		119.76710	0.11977	105.838	14.75	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.22810		14.22810		14.11770	14.11770		16.28	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,001.82300		1.00182		942.91900	0.94292	1,001.823	15.51	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	563.72300		0.56372		615.21900	0.61522	563.723	15.51	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	997.00000		0.99700		938.28100	0.93828	997.000	15.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	568.90000		0.56890		620.58100	0.62058	568.900	15.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	992.19560		0.99220		933.66090	0.93366	992.196	15.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	574.09560		0.57410		625.96090	0.62596	574.096	15.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.46440		14.46440		14.35000	14.35000		16.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	884.49670		0.88450		0.00000	0.00000	884.497	16.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,008.89670		1.00890		0.00000	0.00000	1,008.897	16.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,004.96670		1.00497		0.00000	0.00000	1,004.967	16.22	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	890.56670		0.89057		0.00000	0.00000	890.567	16.22	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,001.05450		1.00105		0.00000	0.00000	1,001.054	16.24	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	896.65450		0.89665		0.00000	0.00000	896.654	16.24	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.69470		14.69470		14.58890	14.58890		16.87	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,566.58100		1.56658		1,504.04340	1.50404	1,566.581	15.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	561.88100		0.56188		605.14340	0.60514	561.881	15.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,560.99130		1.56099		1,498.55050	1.49855	1,560.991	15.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	566.29130		0.56629		609.65050	0.60965	566.291	15.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,555.41450		1.55541		1,493.07580	1.49308	1,555.415	15.44	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	570.71450		0.57071		614.17580	0.61418	570.714	15.44	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.05197		107.05197		107.05079	107.05079			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	3,938.03000		3.93803		3,939.21000	3.93921	3,938.030		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	3,948.03000		3.94803		3,949.21000	3.94921	3,948.030		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	3,958.03000		3.95803		3,959.21000	3.95921	3,958.030		0.00	0	0.00
2038	On 07/11/2013	Bond Future			102.42911		102.42911		102.42667	102.42667			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	7,560.89000		7.56089		7,563.33000	7.56333	7,560.890		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	7,570.89000		7.57089		7,573.33000	7.57333	7,570.890		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	7,580.89000		7.58089		7,583.33000	7.58333	7,580.890		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.15422		105.15422		105.15173	105.15173			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	4,835.78000		4.83578		4,838.27000	4.83827	4,835.780		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	4,845.78000		4.84578		4,848.27000	4.84827	4,845.780		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	4,855.78000		4.85578		4,858.27000	4.85827	4,855.780		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			399.19600		399.19600		400.72000	400.72000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			404.40900		404.40900		405.95300	405.95300			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			468.39900		468.39900		471.10300	471.10300			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			474.51600		474.51600		477.25500	477.25500			0.00	0	0.00

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		421.44600	421.44600	424.11700	424.11700			0.00	0	770.00
ALBI	On 06/02/2014		Index Future		426.94900	426.94900	429.65500	429.65500			0.00	0	73.00
AU\$ / R	On 16/09/2013		Foreign Exchange Future		9.37720	9.37720	9.20840	9.20840		11.85	11,299,526.00	1,205	10,227.00
AU\$ / R	On 16/09/2013	8.50	Call	877.30820	0.87731	708.87550	0.70888	877.308	17.30	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	8.50	Put	0.10820	0.00011	0.47550	0.00048	0.108	17.30	0.00	0	0	201.00
AU\$ / R	On 16/09/2013	8.80	Put	1.37150	0.00137	5.79800	0.00580	1.372	15.45	0.00	0	0	201.00
AU\$ / R	On 16/09/2013	8.80	Call	578.57150	0.57857	414.19800	0.41420	578.572	15.45	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	8.89	Call	490.04440	0.49004	329.64710	0.32965	490.044	14.89	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	8.89	Put	2.84440	0.00284	11.24710	0.01125	2.844	14.89	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	8.90	Call	480.28050	0.48028	320.48300	0.32048	480.281	14.83	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	8.90	Put	3.08050	0.00308	12.08300	0.01208	3.081	14.83	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	8.91	Call	470.53000	0.47053	311.37600	0.31138	470.530	14.76	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	8.91	Put	3.33000	0.00333	12.97600	0.01298	3.330	14.76	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	9.30	Call	129.74290	0.12974	51.83680	0.05184	129.743	12.18	0.00	0	0	201.00
AU\$ / R	On 16/09/2013	9.30	Put	52.54290	0.05254	143.43680	0.14344	52.543	12.18	0.00	0	0	0.00
AU\$ / R	On 16/09/2013	10.30	Call	0.57950	0.00058	0.30320	0.00030	0.580	19.36	0.00	0	0	201.00
AU\$ / R	On 16/09/2013	10.30	Put	923.37950	0.92338	1,091.90320	1.09190	923.379	19.36	0.00	0	0	0.00
AU\$ / R	On 13/12/2013		Foreign Exchange Future		9.44830	9.44830	9.27870	9.27870		11.92	1,417,245.00	150	8,801.00
AU\$ / R	On 13/12/2013	8.30	Call	1,158.50270	1.15850	992.59210	0.99259	1,158.503	13.98	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	8.30	Put	10.20270	0.01020	13.89210	0.01389	10.203	13.98	0.00	0	0	201.00
AU\$ / R	On 13/12/2013	8.60	Call	869.21750	0.86922	713.18240	0.71318	869.218	12.59	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	8.60	Put	20.91750	0.02092	34.48240	0.03448	20.918	12.59	0.00	0	0	100.00
AU\$ / R	On 13/12/2013	9.30	Call	314.61530	0.31462	223.36870	0.22337	314.615	11.85	0.00	0	0	201.00
AU\$ / R	On 13/12/2013	9.30	Put	166.31530	0.16632	244.66870	0.24467	166.315	11.85	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	9.46	Call	230.92940	0.23093	161.88290	0.16188	230.929	11.93	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	9.46	Put	242.62940	0.24263	343.18290	0.34318	242.629	11.93	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	9.47	Call	226.53120	0.22653	158.56370	0.15856	226.531	11.95	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	9.47	Put	248.23120	0.24823	349.86370	0.34986	248.231	11.95	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	9.48	Call	222.19980	0.22220	155.30440	0.15530	222.200	11.97	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	9.48	Put	253.89980	0.25390	356.60440	0.35660	253.900	11.97	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	9.60	Call	175.25440	0.17525	120.46470	0.12046	175.254	12.19	0.00	0	0	100.00
AU\$ / R	On 13/12/2013	9.60	Put	326.95440	0.32695	441.76470	0.44176	326.954	12.19	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	10.30	Call	33.53710	0.03354	20.73580	0.02074	33.537	13.03	0.00	0	0	201.00
AU\$ / R	On 13/12/2013	10.30	Put	885.23710	0.88524	1,042.03580	1.04204	885.237	13.03	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	10.60	Call	18.78950	0.01879	13.80680	0.01381	18.790	14.01	0.00	0	0	100.00
AU\$ / R	On 13/12/2013	10.60	Put	1,170.48950	1.17049	1,335.10680	1.33511	1,170.489	14.01	0.00	0	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.52940	9.52940	9.35900	9.35900		12.10	0.00	0	3,841.00
AU\$ / R	On 17/03/2014	9.49	Call	354.92580	0.35493	275.75840	0.27576	354.926	12.08	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	9.49	Put	315.52580	0.31553	406.75840	0.40676	315.526	12.08	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	9.50	Call	350.01920	0.35002	271.95060	0.27195	350.019	12.08	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	9.50	Put	320.61920	0.32062	412.95060	0.41295	320.619	12.08	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	9.51	Put	325.76010	0.32576	419.18470	0.41918	325.760	12.09	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	9.51	Call	345.16010	0.34516	268.18470	0.26818	345.160	12.09	0.00	0	0	0.00
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.61040	9.61040	9.43850	9.43850		12.22	0.00	0	50.00
AU\$ / R	On 13/06/2014	9.89	Call	304.64540	0.30465	245.02060	0.24502	304.645	12.56	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	9.89	Put	584.24540	0.58425	696.52060	0.69652	584.245	12.56	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	9.90	Call	301.29330	0.30129	242.22790	0.24223	301.293	12.58	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	9.90	Put	590.89330	0.59089	703.72790	0.70373	590.893	12.58	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	9.91	Call	297.97090	0.29797	239.55440	0.23955	297.971	12.59	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	9.91	Put	597.57090	0.59757	711.05440	0.71105	597.571	12.59	0.00	0	0	0.00
AU\$ / R	On 15/09/2014		Foreign Exchange Future		9.70650	9.70650	9.55000	9.55000		12.39	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.54	Call	568.87530	0.56888	0.00000	0.00000	568.875	12.34	0.00	0	0	0.00
AU\$ / R	On 15/09/2014	9.54	Put	402.37530	0.40238	0.00000	0.00000	402.375	12.34	0.00	0	0	0.00
AU\$ / R	On 15/09/2014	9.55	Put	407.22710	0.40723	0.00000	0.00000	407.227	12.34	0.00	0	0	0.00
AU\$ / R	On 15/09/2014	9.55	Call	563.72710	0.56373	0.00000	0.00000	563.727	12.34	0.00	0	0	0.00
AU\$ / R	On 15/09/2014	9.56	Call	558.61260	0.55861	0.00000	0.00000	558.613	12.34	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
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	412.11260		0.41211		0.00000	0.00000	412.113	12.34	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.16070		10.16070		10.02770	10.02770		13.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,966.01730		2.96602	2,836.90490	2.83690	2.83690	2,966.017	14.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	55.31730		0.05532	59.20490	0.05920	0.05920	55.317	14.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,919.19840		2.91920	2,790.47200	2.79047	2.79047	2,919.198	14.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	58.49840		0.05850	62.77200	0.06277	0.06277	58.498	14.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,872.52700		2.87253	2,744.21240	2.74421	2.74421	2,872.527	14.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	61.82700		0.06183	66.51240	0.06651	0.06651	61.827	14.72	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.82510		9.82510	9.72510	9.72510	9.72510		14.62	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	735.95850		0.73596	637.08840	0.63709	0.63709	735.959	17.23	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	0.85850		0.00086	1.98840	0.00199	0.00199	0.858	17.23	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	726.00280		0.72600	627.17280	0.62717	0.62717	726.003	17.12	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	0.90280		0.00090	2.07280	0.00207	0.00207	0.903	17.12	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	716.04950		0.71605	617.26150	0.61726	0.61726	716.049	17.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	0.94950		0.00095	2.16150	0.00216	0.00216	0.950	17.01	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.93560		9.93560	9.83450	9.83450	9.83450		15.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	329.66550		0.32967	281.56030	0.28156	0.28156	329.666	15.92	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	334.06550		0.33407	387.06030	0.38706	0.38706	334.066	15.92	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	325.12340		0.32512	277.77260	0.27777	0.27777	325.123	15.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	339.52340		0.33952	393.27260	0.39327	0.39327	339.523	15.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	320.90000		0.32090	274.03060	0.27403	0.27403	320.900	15.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	345.30000		0.34530	399.53060	0.39953	0.39953	345.300	15.95	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.05790		10.05790	9.95000	9.95000	9.95000		15.37	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	505.05590		0.50506	0.00000	0.00000	0.00000	505.056	15.22	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	387.15590		0.38716	0.00000	0.00000	0.00000	387.156	15.22	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	392.36470		0.39236	0.00000	0.00000	0.00000	392.365	15.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	500.26470		0.50026	0.00000	0.00000	0.00000	500.265	15.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	495.51050		0.49551	0.00000	0.00000	0.00000	495.511	15.25	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	397.61050		0.39761	0.00000	0.00000	0.00000	397.611	15.25	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			299.72390		299.72390	-251.60050	-251.60050	-251.60050			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			586.00470		586.00470	529.96780	529.96780	529.96780			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			745.60510		745.60510	664.98400	664.98400	664.98400			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			444.84650		444.84650	396.36070	396.36070	396.36070			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			304.00100		304.00100	243.40630	243.40630	243.40630			0.00	0	5,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550	106.44550	106.44550	106.44550			0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			140.77290		140.77290	97.21540	97.21540	97.21540			0.00	0	2,830.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			39.58120		39.58120	36.09020	36.09020	36.09020			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			42.42820		42.42820	44.32040	44.32040	44.32040			153,000.00	4,000	12,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			1,670.44170		1,670.44170	1,288.36400	1,288.36400	1,288.36400			0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEX	On 13/12/2013	Can-Do Future			189.40520		189.40520		170.30620	170.30620			0.00	0	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.04470		11.04470		10.97610	10.97610		15.83	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,205.24610		1.20525	1,137.20670	1.13721	1,205.246		23.01	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.54610		0.00055	1.10670	0.00111	0.546		23.01	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,195.26810		1.19527	1,127.25280	1.12725	1,195.268		22.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.56810		0.00057	1.15280	0.00115	0.568		22.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,185.29110		1.18529	1,117.30080	1.11730	1,185.291		22.83	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.59110		0.00059	1.20080	0.00120	0.591		22.83	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.20150		11.20150		11.13190	11.13190		16.35	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	600.54340		0.60054	557.72960	0.55773	600.543		15.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	189.04340		0.18904	215.82960	0.21583	189.043		15.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	594.37200		0.59437	551.86490	0.55186	594.372		15.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	192.87200		0.19287	219.96490	0.21996	192.872		15.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	588.24500		0.58825	546.04430	0.54604	588.245		15.55	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	196.74500		0.19674	224.14430	0.22414	196.745		15.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.37640		11.37640		11.31000	11.31000		16.50	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	585.06010		0.58506	0.00000	0.00000	585.060		16.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	498.66010		0.49866	0.00000	0.00000	498.660		16.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	580.73520		0.58074	0.00000	0.00000	580.735		16.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	504.33520		0.50434	0.00000	0.00000	504.335		16.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	576.44420		0.57644	0.00000	0.00000	576.444		16.41	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	510.04420		0.51004	0.00000	0.00000	510.044		16.41	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.69340		1.69340		1.67650	1.67650		15.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	2,034.04220		0.20340	1,865.53140	0.18655	2,034.042		19.66	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.04220		0.00000	0.53140	0.00005	0.042		19.66	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,934.08500		0.19341	1,765.71090	0.17657	1,934.085		19.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.08500		0.00001	0.71090	0.00007	0.085		19.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,834.16540		0.18342	1,665.95400	0.16660	1,834.165		19.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.16540		0.00002	0.95400	0.00010	0.165		19.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70740		1.70740		1.69010	1.69010		16.29	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	893.62880		0.08936	778.88130	0.07789	893.629		15.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	319.62880		0.03196	377.88130	0.03779	319.629		15.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	833.15300		0.08332	723.83080	0.07238	833.153		15.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	359.15300		0.03592	422.83080	0.04228	359.153		15.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	775.54420		0.07755	671.72250	0.06717	775.544		16.06	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	401.54420		0.04015	470.72250	0.04707	401.544		16.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72310		1.72310		1.70000	1.70000		16.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	977.16530		0.09772	0.00000	0.00000	977.165		16.10	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	646.16530		0.06462	0.00000	0.00000	646.165		16.10	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	695.27470		0.06953	0.00000	0.00000	695.275		16.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	926.27470		0.09263	0.00000	0.00000	926.275		16.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	880.95060		0.08810	0.00000	0.00000	880.951		16.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	749.95060		0.07500	0.00000	0.00000	749.951		16.27	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.89482		107.89482		107.89197	107.89197			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	2,095.18000		2.09518	2,098.03000	2.09803	2,095.180			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	2,105.18000		2.10518	2,108.03000	2.10803	2,105.180			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	2,115.18000		2.11518	2,118.03000	2.11803	2,115.180			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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			9.99437		79.82889		9.87787	80.66374			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	11,935.35000		11.93535		11,100.50000	11.10050	11,935.350		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	11,847.07000		11.84707		11,012.22000	11.01222	11,847.070		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	11,758.92000		11.75892		10,924.07000	10.92407	11,758.920		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.12807		80.87143		10.00751	81.71715			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	4,264.74000		4.26474		3,419.02000	3.41902	4,264.740		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	4,189.21000		4.18921		3,343.49000	3.34349	4,189.210		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	4,113.79000		4.11379		3,268.07000	3.26807	4,113.790		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			420.97100		420.97100		423.60700	423.60700			0.00	0	116.00
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	250,190.00000		25.01900		23,830.00000	22.38300	250,190.000		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	250,290.00000		25.02900		23,930.00000	22.39300	250,290.000		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	250,390.00000		25.03900		24,030.00000	22.40300	250,390.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			426.46900		426.46900		429.13900	429.13900			0.00	0	269.00
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	135,210.00000		13.52100		108,510.00000	10.85100	135,210.000		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	135,310.00000		13.53100		108,610.00000	10.86100	135,310.000		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	135,410.00000		13.54100		108,710.00000	10.87100	135,410.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			432.12200		432.12200		434.83500	434.83500			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	98,680.00000		9.86800		71,550.00000	7.15500	98,680.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	98,780.00000		9.87800		71,650.00000	7.16500	98,780.000		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	98,880.00000		9.88800		71,750.00000	7.17500	98,880.000		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			191.90400		191.90400		191.77500	191.77500			0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			194.43400		194.43400		194.30300	194.30300			0.00	0	173.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ILBI	On 07/11/2013	Index Future			520.02500		520.02500		520.02500	520.02500			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			527.05600		527.05600		527.05600	527.05600			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 18/09/2013	Jibar Tradeable Future			5.20000		94.80000		5.18000	94.82000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.27000		94.73000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.37000		94.63000		5.35000	94.65000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.47000		94.53000		5.44000	94.56000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.61000		94.39000		5.55000	94.45000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.82000		94.18000		5.73000	94.27000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.99000		94.01000		5.89000	94.11000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.42000		93.58000		6.32000	93.68000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.80000		93.20000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.13000		92.87000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.44000		92.56000		7.32000	92.68000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.71000		92.29000		7.60000	92.40000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.07860		8.07860		8.01260	8.01260		13.43	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	489.81890		0.48982		425.09210	0.42509	489.819	15.27	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	1.21890		0.00122		2.49210	0.00249	1.219	15.27	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	479.90490		0.47990		415.28250	0.41528	479.905	15.14	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	1.30490		0.00130		2.68250	0.00268	1.305	15.14	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	469.99770		0.47000		405.57750	0.40558	469.998	15.01	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	1.39770		0.00140		2.97750	0.00298	1.398	15.01	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.15030		8.15030		8.08400	8.08400		11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	203.09350		0.20309		172.82730	0.17283	203.093	11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	192.79350		0.19279		228.82730	0.22883	192.793	11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	198.21530		0.19822		169.06510	0.16907	198.215	11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	197.91530		0.19792		235.06510	0.23507	197.915	11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	193.99860		0.19400		165.37690	0.16538	193.999	11.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	203.69860		0.20370		241.37690	0.24138	203.699	11.62	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.21390		8.21390		8.15000	8.15000		13.29	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	354.06800		0.35407		0.00000	0.00000	354.068	13.25	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	280.16800		0.28017		0.00000	0.00000	280.168	13.25	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	285.17110		0.28517		0.00000	0.00000	285.171	13.25	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	349.07110		0.34907		0.00000	0.00000	349.071	13.25	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	344.12520		0.34413		0.00000	0.00000	344.125	13.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	290.22520		0.29023		0.00000	0.00000	290.225	13.26	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.65260		9.65260	0.10360	9.70370	9.70370		22.67	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	384.06770		0.03841	0.10360	457.93810	0.04579	384.068	22.18	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	4,258.06770		0.42581	0.10360	3,820.93810	0.38209	4,258.068	22.18	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	366.94970		0.03669	0.10360	437.74710	0.04377	366.950	22.16	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	4,340.94970		0.43409	0.10360	3,900.74710	0.39007	4,340.950	22.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	350.44260		0.03504	0.10360	418.25150	0.04183	350.443	22.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	4,424.44260		0.44244	0.10360	3,981.25150	0.39813	4,424.443	22.15	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.64790		9.64790	0.10360	9.70000	9.70000		17.91	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,416.13630		0.34161	0.10360	0.00000	0.00000	3,416.136	17.86	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	3,837.13630		0.38371	0.10360	0.00000	0.00000	3,837.136	17.86	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,367.78090		0.33678	0.10360	0.00000	0.00000	3,367.781	17.85	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	3,888.78090		0.38888	0.10360	0.00000	0.00000	3,888.781	17.85	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,319.88250		0.33199	0.10360	0.00000	0.00000	3,319.883	17.84	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	3,940.88250		0.39409	0.10360	0.00000	0.00000	3,940.883	17.84	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.32661		97.86218		8.22491	98.49894			0.00	0	11,802.00
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	12,379.95000		12.37995		11,743.19000	11.74319	12,379.950		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	12,307.22000		12.30722		11,670.46000	11.67046	12,307.220		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	12,234.54000		12.23454		11,597.78000	11.59778	12,234.540		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.44965		99.14024		8.34369	99.78531			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	3,788.97000		3.78897		3,143.90000	3.14390	3,788.970		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	3,725.29000		3.72529		3,080.22000	3.08022	3,725.290		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	3,661.65000		3.66165		3,016.58000	3.01658	3,661.650		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.66456		113.79272		6.56649	113.97322		3.07	0.00	0	30,991.00
R157	On 07/11/2013	Bond Future	5.59	Call	55.46000		0.05546		74.65000	0.07465	55.460	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,054.56000		2.05456		1,893.25000	1.89325	2,054.560	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	57.04000		0.05704		76.66000	0.07666	57.040	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,037.32000		2.03732		1,876.44000	1.87644	2,037.320	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	58.65000		0.05865		78.71000	0.07871	58.650	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	2,020.11000		2.02011		1,859.67000	1.85967	2,020.110	2.99	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.92019		115.27879		6.80455	115.46167		2.88	11,527,879.00	100	200.00
R157	On 06/02/2014	Bond Future	5.64	Call	192.49000		0.19249		227.73000	0.22773	192.490	2.81	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,240.45000		2.24045		2,092.81000	2.09281	2,240.450	2.81	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	195.20000		0.19520		230.82000	0.23082	195.200	2.81	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,226.96000		2.22696		2,079.70000	2.07970	2,226.960	2.81	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	197.95000		0.19795		233.94000	0.23394	197.950	2.81	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,213.52000		2.21352		2,066.63000	2.06663	2,213.520	2.81	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.23778		109.99911		7.09696	110.18633		2.59	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	131.56000		0.13156		156.27000	0.15627	131.560	2.53	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,900.01000		2.90001		2,737.50000	2.73750	2,900.010	2.53	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,887.83000		2.88783		2,725.56000	2.72556	2,887.830	2.53	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	133.14000		0.13314		158.09000	0.15809	133.140	2.53	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	134.74000		0.13474		159.92000	0.15992	134.740	2.53	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,875.67000		2.87567		2,713.63000	2.71363	2,875.670	2.53	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.68172		111.47043		7.50758	111.65823		2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	521.47000		0.52147		588.85000	0.58885	521.470	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,542.98000		1.54298		1,422.56000	1.42256	1,542.980	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	525.07000		0.52507		592.78000	0.59278	525.070	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,535.66000		1.53566		1,415.57000	1.41557	1,535.660	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	528.70000		0.52870		596.73000	0.59673	528.700	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,528.37000		1.52837		1,408.60000	1.40860	1,528.370	2.20	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

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/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		8.62674	118.64906		8.50982	119.65437		15.89	0.00	0	58,223.00
R186	On 07/11/2013	Bond Future	6.50	Call	22.10000	0.02210	34.43000	0.03443	22.100	15.58	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,418.53000	20.41853	19,425.55000	19.42555	20,418.530	15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	51.10000	0.05110	76.39000	0.07639	51.100	15.58	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,801.12000	17.80112	16,821.10000	16.82110	17,801.120	15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,164.95000	1.16495	1,464.11000	1.46411	1,164.950	15.66	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,701.99000	6.70199	5,995.84000	5.99584	6,701.990	15.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,770.23000	5.77023	5,120.70000	5.12070	5,770.230	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,502.12000	1.50212	1,857.90000	1.85790	1,502.120	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,528.50000	1.52850	1,888.44000	1.88844	1,528.500	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,706.69000	5.70669	5,061.32000	5.06132	5,706.690	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,555.19000	1.55519	1,919.32000	1.91932	1,555.190	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,643.56000	5.64356	5,002.38000	5.00238	5,643.560	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,094.51000	5.09451	4,491.49000	4.49149	5,094.510	15.74	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,810.28000	1.81028	2,212.57000	2.21257	1,810.280	15.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,656.55000	2.65655	3,167.42000	3.16742	2,656.550	15.81	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,746.86000	3.74686	3,252.42000	3.25242	3,746.860	15.81	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,710.18000	3.71018	4,327.21000	4.32721	3,710.180	15.89	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,663.69000	2.66369	2,275.41000	2.27541	2,663.690	15.89	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	4,962.57000	4.96257	5,675.88000	5.67588	4,962.570	16.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,834.71000	1.83471	1,542.71000	1.54271	1,834.710	16.01	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future		8.74011	114.90943		8.61885	115.92787		16.12	0.00	0	101.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,723.68000	1.72368	2,009.83000	2.00983	1,723.680	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,521.02000	10.52102	9,788.73000	9.78873	10,521.020	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,744.36000	1.74436	2,033.00000	2.03300	1,744.360	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,449.10000	10.44910	9,719.30000	9.71930	10,449.100	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,765.95000	1.76595	2,057.14000	2.05714	1,765.950	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,378.18000	10.37818	9,650.93000	9.65093	10,378.180	15.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future		8.85730	116.43288		8.73121	117.46681		15.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,244.61000	1.24461	1,437.37000	1.43737	1,244.610	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	17,035.24000	17.03524	16,194.07000	16.19407	17,035.240	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,258.35000	1.25835	1,452.75000	1.45275	1,258.350	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,951.24000	16.95124	16,111.71000	16.11171	16,951.240	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,867.46000	16.86746	16,029.59000	16.02959	16,867.460	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,272.20000	1.27220	1,468.26000	1.46826	1,272.200	15.18	0.00	0	0.00
R186	On 07/08/2014	Bond Future		8.97729	112.70012		8.84664	113.74590		15.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,342.42000	4.34242	4,781.35000	4.78135	4,342.420	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	10,001.23000	10.00123	9,394.38000	9.39438	10,001.230	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,372.51000	4.37251	4,813.45000	4.81345	4,372.510	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,946.14000	9.94614	9,341.30000	9.34130	9,946.140	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,402.73000	4.40273	4,845.69000	4.84569	4,402.730	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,891.26000	9.89126	9,288.44000	9.28844	9,891.260	15.35	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		274.67399	274.67399		274.22377	274.22377			0.00	0	2,100.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R197	On 07/11/2013	Bond Future	279.99	Put	5,316.01000		5.31601	5,766.23000	5.76623		5,316.010		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	5,326.01000		5.32601	5,776.23000	5.77623		5,326.010		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	5,336.01000		5.33601	5,786.23000	5.78623		5,336.010		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			5.57358		106.79598	5.51555	106.85907			1.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	56.49000		0.05649	67.43000	0.06743		56.490	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	913.29000		0.91329	861.14000	0.86114		913.290	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	58.04000		0.05804	69.20000	0.06920		58.040	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	903.84000		0.90384	851.91000	0.85191		903.840	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	59.62000		0.05962	71.01000	0.07101		59.620	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	894.42000		0.89442	842.72000	0.84272		894.420	1.75	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.66569		103.78306	5.58997	103.84702			1.51	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	249.13000		0.24913	274.34000	0.27434		249.130	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	609.51000		0.60951	570.76000	0.57076		609.510	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	252.20000		0.25220	277.61000	0.27761		252.200	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	604.09000		0.60409	565.54000	0.56554		604.090	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	255.28000		0.25528	280.90000	0.28090		255.280	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	598.68000		0.59868	560.34000	0.56034		598.680	1.49	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.80545		105.15897	5.69444	105.22554			1.17	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	153.88000		0.15388	172.58000	0.17258		153.880	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	796.10000		0.79610	748.23000	0.74823		796.100	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	791.60000		0.79160	743.87000	0.74387		791.600	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	155.44000		0.15544	174.28000	0.17428		155.440	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	157.02000		0.15702	175.99000	0.17599		157.020	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	787.12000		0.78712	739.52000	0.73952		787.120	1.14	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.04913		102.15711	5.86625	102.22278			0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	192.61000		0.19261	218.01000	0.21801		192.610	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	465.76000		0.46576	425.49000	0.42549		465.760	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	193.92000		0.19392	219.44000	0.21944		193.920	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	463.46000		0.46346	423.31000	0.42331		463.460	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	195.23000		0.19523	220.86000	0.22086		195.230	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	461.17000		0.46117	421.13000	0.42113		461.170	0.79	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			199.83117		199.83117	199.82647	199.82647				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	9,158.83000		9.15883	9,163.53000	9.16353		9,158.830		0.00	0	0.00
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	9,168.83000		9.16883	9,173.53000	9.17353		9,168.830		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	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	9,178.83000		9.17883	9,183.53000	9.18353		9,178.830		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.48734		103.81021	7.39396	104.12239			6.07	88,238,678.50	850	19,741.00
R203	On 07/11/2013	Bond Future	5.71	Call	10.08000		0.01008	15.02000	0.01502		10.080	5.95	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,157.07000		6.15707	5,849.83000	5.84983		6,157.070	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	27.43000		0.02743	38.98000	0.03898		27.430	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,176.65000		5.17665	4,876.02000	4.87602		5,176.650	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	28.38000		0.02838	40.26000	0.04026		28.380	5.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	5,142.17000		5.14217		4,841.87000	4.84187	5,142.170	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	29.34000		0.02934		41.56000	0.04156	29.340	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	5,107.72000		5.10772		4,807.76000	4.80776	5,107.720	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,580.69000		101.58069		101,892.87000	101.89287	101,580.690	6.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.26	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.67265		105.16590		7.57149	105.48221		5.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	128.62000		0.12862		157.01000	0.15701	128.620	5.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,683.95000		5.68395		5,396.03000	5.39603	5,683.950	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	181.61000		0.18161		219.09000	0.21909	181.610	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,106.24000		5.10624		4,827.41000	4.82741	5,106.240	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	184.84000		0.18484		222.85000	0.22285	184.840	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,076.40000		5.07640		4,798.10000	4.79810	5,076.400	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	188.11000		0.18811		226.65000	0.22665	188.110	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,046.61000		5.04661		4,768.84000	4.76884	5,046.610	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.87101		102.39969		7.76046	102.72192		5.57	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	190.51000		0.19051		223.36000	0.22336	190.510	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,631.33000		6.63133		6,341.95000	6.34195	6,631.330	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	193.16000		0.19316		226.37000	0.22637	193.160	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,602.60000		6.60260		6,313.58000	6.31358	6,602.600	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	195.83000		0.19583		229.42000	0.22942	195.830	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,573.89000		6.57389		6,285.25000	6.28525	6,573.890	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,253.38000		1.25338		1,387.80000	1.38780	1,253.380	5.51	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,635.11000		2.63511		2,447.30000	2.44730	2,635.110	5.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.09414		103.76937		7.97394	104.09416		5.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,158.69000		1.15869		1,277.57000	1.27757	1,158.690	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,356.54000		3.35654		3,150.63000	3.15063	3,356.540	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,168.16000		1.16816		1,287.68000	1.28768	1,168.160	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,338.31000		3.33831		3,133.04000	3.13304	3,338.310	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,177.67000		1.17767		1,297.85000	1.29785	1,177.670	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,320.14000		3.32014		3,115.53000	3.11553	3,320.140	5.16	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.51456		92.94673		9.38776	94.04544			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	0.00000		0.00000		194.27000	0.19427	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	904.44000		0.90444		0.00000	0.00000	904.440		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	0.00000		0.00000		281.41000	0.28141	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	817.30000		0.81730		0.00000	0.00000	817.300		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	0.00000		0.00000		368.41000	0.36841	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	730.30000		0.73030		0.00000	0.00000	730.300		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.62611		89.90391		9.49510	91.01699			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	2,197.10000		2.19710		1,084.02000	1.08402	2,197.100		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	2,109.67000		2.10967		996.59000	0.99659	2,109.670		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	2,022.38000		2.02238		909.30000	0.90930	2,022.380		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.74130		91.09580		9.60574	92.22520			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	3,149.90000		3.14990		2,020.50000	2.02050	3,149.900		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	3,062.70000		3.06270		1,933.30000	1.93330	3,062.700		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	2,975.64000		2.97564		1,846.24000	1.84624	2,975.640		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future			7.69491		104.40334		7.59715	104.81414		7.99	83,522,672.00	800	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	61.84000		0.06184		85.51000	0.08551	61.840	7.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	6,166.47000		6.16647		5,779.34000	5.77934	6,166.470	7.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	63.72000		0.06372		87.98000	0.08798	63.720	7.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	6,123.33000		6.12333		5,736.79000	5.73679	6,123.330	7.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	65.65000		0.06565		90.51000	0.09051	65.650	7.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	6,080.26000		6.08026		5,694.32000	5.69432	6,080.260	7.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	391.42000		0.39142		490.74000	0.49074	391.420	7.87	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,356.32000		3.35632		3,044.84000	3.04484	3,356.320	7.87	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.84660		101.73698		7.74261	102.15314		7.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	324.76000		0.32476		386.43000	0.38643	324.760	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,350.76000		6.35076		5,996.27000	5.99627	6,350.760	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	329.93000		0.32993		392.37000	0.39237	329.930	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,313.08000		6.31308		5,959.36000	5.95936	6,313.080	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	335.17000		0.33517		398.38000	0.39838	335.170	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,275.49000		6.27549		5,922.54000	5.92254	6,275.490	7.65	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.01157		103.08573		7.90015	103.50920		7.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	378.76000		0.37876		436.90000	0.43690	378.760	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,206.90000		8.20690		7,841.57000	7.84157	8,206.900	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	383.41000		0.38341		442.12000	0.44212	383.410	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,170.00000		8.17000		7,805.24000	7.80524	8,170.000	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	388.11000		0.38811		447.39000	0.44739	388.110	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,133.16000		8.13316		7,768.97000	7.76897	8,133.160	7.49	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.19043		100.43403		8.07173	100.86137		7.70	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,795.88000		1.79588		1,962.90000	1.96290	1,795.880	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,535.83000		4.53583		4,275.51000	4.27551	4,535.830	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,809.00000		1.80900		1,976.84000	1.97684	1,809.000	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,511.84000		4.51184		4,252.34000	4.25234	4,511.840	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,822.18000		1.82218		1,990.84000	1.99084	1,822.180	7.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,487.92000		4.48792		4,229.24000	4.22924	4,487.920	7.60	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			5.82384		102.70125		5.87961	102.69131		0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	7.10000		0.00710		6.55000	0.00655	7.100	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	281.25000		0.28125		290.64000	0.29064	281.250	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	7.25000		0.00725		6.68000	0.00668	7.250	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	279.60000		0.27960		288.97000	0.28897	279.600	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	7.39000		0.00739		6.82000	0.00682	7.390	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	277.95000		0.27795		287.32000	0.28732	277.950	0.45	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			8.00886		98.70766		7.91169	99.16480		9.93	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	111.63000		0.11163		149.09000	0.14909	111.630	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,549.31000		6.54931		6,129.63000	6.12963	6,549.310	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	114.67000		0.11467		152.96000	0.15296	114.670	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,501.59000		6.50159		6,082.74000	6.08274	6,501.590	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	117.78000		0.11778		156.90000	0.15690	117.780	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,453.98000		6.45398		6,035.96000	6.03596	6,453.980	9.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.15218		96.35767		8.04974	96.82084		9.76	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	395.68000		0.39568		466.12000	0.46612	395.680	9.57	0.00	0	0.00

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 06/02/2014	Bond Future	6.64	Put	7,519.74000		7.51974	7,127.01000	7.12701		7,519.740	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	401.66000		0.40166	472.93000	0.47293		401.660	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,476.52000		7.47652	7,084.62000	7.08462		7,476.520	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	407.70000		0.40770	479.82000	0.47982		407.700	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,433.40000		7.43340	7,042.35000	7.04235		7,433.400	9.57	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.30819		97.63515	8.19961	98.10611		8.30819	9.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	422.47000		0.42247	484.15000	0.48415		422.470	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,145.45000		10.14545	9,736.17000	9.73617		10,145.450	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	427.51000		0.42751	489.78000	0.48978		427.510	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,101.83000		10.10183	9,693.14000	9.69314		10,101.830	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	432.61000		0.43261	495.46000	0.49546		432.610	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,058.29000		10.05829	9,650.18000	9.65018		10,058.290	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.47526		95.30119	8.36072	95.77679		8.47526	9.69	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,140.81000		2.14081	2,327.70000	2.32770		2,140.810	9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,460.70000		5.46070	5,171.99000	5.17199		5,460.700	9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,156.13000		2.15613	2,343.90000	2.34390		2,156.130	9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,432.86000		5.43286	5,145.03000	5.14503		5,432.860	9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,171.51000		2.17151	2,360.17000	2.36017		2,171.510	9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,405.10000		5.40510	5,118.16000	5.11816		5,405.100	9.56	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		100.00000		0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		100.00000		0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		100.00000		0.00	0	0.00
R208	On 07/11/2013	Bond Future			8.10578		93.36302	8.00378	93.89739		8.10578	11.59	0.00	0	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	122.20000		0.12220	165.72000	0.16572		122.200	11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	7,317.19000		7.31719	6,826.34000	6.82634		7,317.190	11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	125.57000		0.12557	170.04000	0.17004		125.570	11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	7,263.33000		7.26333	6,773.43000	6.77343		7,263.330	11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	129.00000		0.12900	174.46000	0.17446		129.000	11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	7,209.58000		7.20958	6,720.67000	6.72067		7,209.580	11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	647.39000		0.64739	801.87000	0.80187		647.390	11.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,877.64000		3.87764	3,497.75000	3.49775		3,877.640	11.42	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.23464		94.58231	8.12787	95.12367		8.23464	11.08	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	447.36000		0.44736	530.85000	0.53085		447.360	10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,394.94000		8.39494	7,937.07000	7.93707		8,394.940	10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	454.16000		0.45416	538.64000	0.53864		454.160	10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,345.83000		8.34583	7,888.95000	7.88895		8,345.830	10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	461.04000		0.46104	546.51000	0.54651		461.040	10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,296.84000		8.29684	7,840.95000	7.84095		8,296.840	10.87	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.36867		92.44010	8.25646	92.99019		8.36867	11.06	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	445.36000		0.44536	515.71000	0.51571		445.360	10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,326.91000		11.32691	10,847.17000	10.84717		11,326.910	10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	450.90000		0.45090	521.96000	0.52196		450.900	10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,276.44000		11.27644	10,797.41000	10.79741		11,276.440	10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,226.05000		11.22605	10,747.72000	10.74772		11,226.050	10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	456.50000		0.45650	528.26000	0.52826		456.500	10.86	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.50947		93.67653	8.39207	94.23242		8.50947	10.52	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,315.55000		2.31555	2,536.60000	2.53660		2,315.550	10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,788.42000		5.78842	5,453.58000	5.45358		5,788.420	10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,333.04000		2.33304	2,555.19000	2.55519		2,333.040	10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,756.54000		5.75654	5,422.80000	5.42280		5,756.540	10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,350.60000		2.35060	2,573.87000	2.57387		2,350.600	10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,724.77000		5.72477	5,392.15000	5.39215		5,724.770	10.39	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		100.00000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future		9.35895	71.79502		9.24248	72.63351		23.64	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	990.40000	0.99040	1,232.68000	1.23268	990.400	23.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,345.43000	6.34543	5,749.22000	5.74922	6,345.430	23.30	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,261.26000	1.26126	1,547.56000	1.54756	1,261.260	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,509.79000	5.50979	4,957.60000	4.95760	5,509.790	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,282.39000	1.28239	1,571.93000	1.57193	1,282.390	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,452.84000	5.45284	4,903.89000	4.90389	5,452.840	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,303.76000	1.30376	1,596.54000	1.59654	1,303.760	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,396.25000	5.39625	4,850.54000	4.85054	5,396.250	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,484.72000	2.48472	2,925.64000	2.92564	2,484.720	23.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,268.60000	3.26860	2,871.03000	2.87103	3,268.600	23.54	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	2,993.84000	2.99384	3,484.38000	3.48438	2,993.840	23.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,702.00000	2.70200	2,354.05000	2.35405	2,702.000	23.60	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,366.61000	2.36661	2,050.60000	2.05060	2,366.610	23.64	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,361.48000	3.36148	3,883.96000	3.88396	3,361.480	23.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,163.64000	4.16364	4,745.84000	4.74584	4,163.640	23.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,795.65000	1.79565	1,539.36000	1.53936	1,795.650	23.76	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future		9.46129	72.73261		9.34122	73.58209		22.76	8,000,587.10	110	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,807.70000	1.80770	2,079.05000	2.07905	1,807.700	22.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,761.05000	8.76105	8,182.92000	8.18292	8,761.050	22.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,828.16000	1.82816	2,101.66000	2.10166	1,828.160	22.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,700.38000	8.70038	8,124.40000	8.12440	8,700.380	22.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,848.77000	1.84877	2,124.42000	2.12442	1,848.770	22.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,640.00000	8.64000	8,066.17000	8.06617	8,640.000	22.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future		9.56461	70.55231		9.44064	71.41426		23.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,982.68000	14.98268	14,306.08000	14.30608	14,982.680	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,322.93000	1.32293	1,508.28000	1.50828	1,322.930	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,336.50000	1.33650	1,523.31000	1.52331	1,336.500	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,905.59000	14.90559	14,230.45000	14.23045	14,905.590	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,350.18000	1.35018	1,538.45000	1.53845	1,350.180	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,828.75000	14.82875	14,155.07000	14.15507	14,828.750	22.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future		9.66935	71.49600		9.54170	72.36823		22.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,284.12000	4.28412	4,677.66000	4.67766	4,284.120	22.19	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,757.39000	8.75739	8,278.70000	8.27870	8,757.390	22.19	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,311.22000	4.31122	4,706.37000	4.70637	4,311.220	22.20	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,709.91000	8.70991	8,232.83000	8.23283	8,709.910	22.20	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,338.40000	4.33840	4,735.16000	4.73516	4,338.400	22.20	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,662.63000	8.66263	8,187.16000	8.18716	8,662.630	22.20	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future			151.70543		151.70543		151.70235	151.70235			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	8,284.57000		8.28457	8,287.65000	8.28765	8,284.570	8,284.570		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		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	8,294.57000		8.29457	8,297.65000	8.29765	8,294.570	8,294.570		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		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	8,304.57000		8.30457	8,307.65000	8.30765	8,304.570	8,304.570		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.36287		128.36287		128.36775	128.36775			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		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	1,627.13000		1.62713	1,622.25000	1.62225	1,627.130	1,627.130		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		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	1,637.13000		1.63713	1,632.25000	1.63225	1,637.130	1,637.130		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		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	1,647.13000		1.64713	1,642.25000	1.64225	1,647.130	1,647.130		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			128.28340		128.28340		128.09035	128.09035			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	4,706.60000		4.70660	4,899.65000	4.89965	4,706.600	4,706.600		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		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	4,716.60000		4.71660	4,909.65000	4.90965	4,716.600	4,716.600		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		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	4,726.60000		4.72660	4,919.65000	4.91965	4,726.600	4,726.600		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			9.18903		82.60595		9.06739	83.51008		20.13	0.00	0	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,113.09000		1.11309	1,399.04000	1.39904	1,113.090	1,113.090	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,711.80000		5.71180	5,093.62000	5.09362	5,711.800	5,711.800	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,133.32000		1.13332	1,422.83000	1.42283	1,133.320	1,133.320	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,652.17000		5.65217	5,037.55000	5.03755	5,652.170	5,652.170	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,153.80000		1.15380	1,446.89000	1.44689	1,153.800	1,153.800	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,592.91000		5.59291	4,981.87000	4.98187	5,592.910	5,592.910	19.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.29996		83.68475	9.17434	84.60070	84.60070		20.37	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,686.73000		1.68673	1,958.06000	1.95806	1,686.730	1,686.730	20.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,502.73000		9.50273	8,858.11000	8.85811	9,502.730	9,502.730	20.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,706.34000		1.70634	1,979.92000	1.97992	1,706.340	1,706.340	20.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,439.66000		9.43966	8,797.29000	8.79729	9,439.660	9,439.660	20.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,726.12000		1.72612	2,001.93000	2.00193	1,726.120	1,726.120	20.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,376.87000		9.37687	8,736.73000	8.73673	9,376.870	9,376.870	20.04	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.40795		81.25648	9.27813	82.18595	82.18595		20.43	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,282.80000		1.28280	1,473.82000	1.47382	1,282.800	1,282.800	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,418.49000		15.41849	14,680.04000	14.68004	15,418.490	15,418.490	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,295.99000		1.29599	1,488.51000	1.48851	1,295.990	1,295.990	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,341.98000		15.34198	14,605.03000	14.60503	15,341.980	15,341.980	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,309.28000		1.30928	1,503.31000	1.50331	1,309.280	1,309.280	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,265.69000		15.26569	14,530.25000	14.53025	15,265.690	15,265.690	20.11	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.51935		82.34335	9.38548	83.28390	83.28390		19.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,242.59000		4.24259	4,654.09000	4.65409	4,242.590	4,242.590	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,188.67000		9.18867	8,659.62000	8.65962	9,188.670	9,188.670	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,269.72000		4.26972	4,682.93000	4.68293	4,269.720	4,269.720	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,139.79000		9.13979	8,612.45000	8.61245	9,139.790	9,139.790	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,296.94000		4.29694	4,711.88000	4.71188	4,296.940	4,296.940	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,091.09000		9.09109	8,565.48000	8.56548	9,091.090	9,091.090	19.74	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		9.51570	72.10590		9.38893	73.03725		23.58	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	85.67000	0.08567	125.49000	0.12549	85.670	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,772.01000	14.77201	13,880.48000	13.88048	14,772.010	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	88.26000	0.08826	129.07000	0.12907	88.260	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,675.45000	14.67545	13,784.91000	13.78491	14,675.450	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	90.91000	0.09091	132.74000	0.13274	90.910	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,579.15000	14.57915	13,689.63000	13.68963	14,579.150	23.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future		9.62179	73.04758		9.49092	73.99109		23.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,637.23000	2.63723	3,015.24000	3.01524	2,637.230	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,398.22000	7.39822	6,832.72000	6.83272	7,398.220	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,662.97000	2.66297	3,043.43000	3.04343	2,662.970	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,344.40000	7.34440	6,781.35000	6.78135	7,344.400	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,688.86000	2.68886	3,071.76000	3.07176	2,688.860	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,290.88000	7.29088	6,730.27000	6.73027	7,290.880	23.59	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		9.54207	93.77853		9.43567	94.78109			0.00	0	10,260.00
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	18,742.63000	18.74263	17,740.07000	17.74007	18,742.630		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	18,613.30000	18.61330	17,610.74000	17.61074	18,613.300		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	18,484.23000	18.48423	17,481.67000	17.48167	18,484.230		0.00	0	0.00
R248	On 06/02/2014	Bond Future		9.65027	95.00323		9.54025	96.01890			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	5,393.50000	5.39350	4,377.83000	4.37783	5,393.500		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	5,292.23000	5.29223	4,276.56000	4.27656	5,292.230		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	5,191.15000	5.19115	4,175.48000	4.17548	5,191.150		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future		20,050.18000	20,050.18000		19,884.23000	19,884.23000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future		20,296.30000	20,296.30000		20,128.00000	20,128.00000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future		1.49780	1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	115.94710	0.01159	121.56100	0.01216	115.947	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	193.94710	0.01939	199.56100	0.01996	193.947	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	142.56730	0.01426	148.34540	0.01483	142.567	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	164.56730	0.01646	170.34540	0.01703	164.567	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	102.06720	0.01021	107.66670	0.01077	102.067	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	224.06720	0.02241	229.66670	0.02297	224.067	13.73	0.00	0	0.00
Total for Derivatives :											704,218,756.60	52,674	2 490 124.00
i-Bonds													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07294			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.12500	107.23085		7.12500	107.21045			6,412,500,000.00	900,000	450,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31233			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.68500	106.75541		8.68500	106.73075			799,020,000,000.00	92,000,000	46,000,000.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.18629			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.29520			0.00	0	0.00
AB012		On 21/11/2022	Spot Bond	8.00000	48.56958		8.00000	48.55923			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.55000	97.35486		9.55000	97.33018			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.47500	104.48308		7.47500	104.46225			8,970,000,000.00	1,200,000	4,665,000.00
AB07		On 07/03/2014	Spot Bond	6.62000	105.43641		6.62000	101.01931			0.00	0	18,118,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.61578			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.97500	107.48906		8.97500	107.46342			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.26638			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.82000	136.98503		0.82000	136.96864			2,460,000,000.00	3,000,000	1,500,000.00
ABCP13		On 07/12/2023	Spot Bond	2.45000	128.86471		2.45000	257.60150			9,800,000,000.00	4,000,000	2,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.18876			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.71978			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.97505			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43229			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.49713			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.54023			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.73500	110.78147		7.73500	105.02047			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.67511			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.22000	106.43933		7.22000	106.41882			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.27794			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48563			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.13934			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.24019			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41347			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.64815			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.32000	106.26081		6.32000	106.24245			2,528,000,000.00	400,000	777,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.82698			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.26847			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27326			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.27000	131.34737		5.27000	131.31602			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.12000	122.62205		3.12000	122.59977			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.77000	116.56444		2.77000	116.54432			33,240,000,000.00	12,000,000	3,000,000.00
ABLI05	On 18/02/2018	Spot Bond		4.42000	98.13412		4.42000	98.11290			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.11000	102.23826		6.11000	98.65777			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.27500	112.33374		11.27500	112.30026			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62911			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.65564			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.74648			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.91739			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.07000	109.39420		4.07000	109.37151			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.36246		100.00000	30.28891			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.19000	161.09619		2.19000	161.07090			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.68988		2.76000	152.66357			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.22000	162.64553		2.22000	162.61988			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.44000	158.54587		2.44000	158.51991			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.27125	70.50772		8.27125	70.48319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond		8.27125	70.50772		8.27125	70.48319			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.60888		84.61000	17.57933			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.73000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.45093			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.72000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	47.68168		100.00000	47.59121			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.46000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.93000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.81000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.52000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.07200			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91615			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.89000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.76000	104.24189		6.76000	104.22296			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	111.38000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	85.78000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.80000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.32000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21418			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.26500	111.22062		7.26500	111.19906			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97611			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.46000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	90.96876		2.96000	96.44707			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.07000	95.64171		3.07000	139.30753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	3.04000	107.02069		3.04000	181.14914			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	82.53000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.75000	87.95768		9.75000	87.90612			58,500,000,000.00	6,000,000	3,000,000.00
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	102.78000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	89.81000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.40531			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	87.57000			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	9.89000	105.91823		9.89000	106.60794			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	9.83500	106.84356		9.83500	107.02417			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.09000	89.75389		9.09000	90.29855			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44000			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
ABN87	On 21/12/2026	Spot Bond	9.93000	104.54368		9.93000	106.30673			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.57500	109.45357		8.57500	109.42860			1,363,425,000.00	159,000	259,000.00
ABS5	On 01/05/2015	Spot Bond	7.07500	104.75060		7.07500	104.73082			29,715,000,000.00	4,200,000	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS6		On 01/06/2020	Spot Bond	9.15000	97.45128		9.15000	97.42746			10,165,650,000.00	1,111,000	711,000.00
ABS7		On 11/09/2026	Spot Bond	10.09000	95.04368		10.09000	90.62531			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.72500	108.11558		7.72500	108.09332			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	125.31442		4.00000	125.28866			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.52000	127.64274		1.52000	127.62504			0.00	0	400,000.00
ABSI2		On 07/12/2023	Spot Bond	2.26000	130.86333		2.26000	261.59808			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.76000	122.19687		0.76000	124.90758			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.26000	119.80716		2.26000	122.19434			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	34.61111		100.00000	34.52727			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.42500	103.33766		11.42500	103.30647			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.39919			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.74130		100.00000	1.73708			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40994			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.56200			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.39865			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	10.37893		100.00000	10.35379			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.38602			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.38843			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.56972		11.00000	58.55298			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.37893		100.00000	10.35379			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27157			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.29664			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	101.55431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.63196			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.80641			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55417			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60673			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62986			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77316			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77316			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77792			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.51215			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77792			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76840			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.40057			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.48263			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.45967			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37642			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.45967			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.57525			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.62760			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.64860			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.60657			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.35447			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51216			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.60500	103.90968		9.60500	103.93724			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.38610			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.50000	101.45548		7.50000	101.43526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.67293			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.83215			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.57084			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	100.72271			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.16415	100.00000	5.15272				0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.97066	100.00000	6.95531				0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.71439			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.21671			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.29493			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.55414			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.30767			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.30767			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.72271			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18391			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.50153			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48891			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.64743			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01610			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.64572			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34855			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51968			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59956			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.05237			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.37704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.56046			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	101.30613			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28297			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52699			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.47228			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35875			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32297			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39242			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52279			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44916			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36506			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38821			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.71679		10.23000	104.68840			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41118			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37559			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.93288			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.17419			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.30742			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.62500	102.82327		9.62500	102.79686			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51641			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.10159		1.75000	108.20730			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38611			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.39013			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.54448			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.43961			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.41234			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.53399			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.48156			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59690			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49205			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.55496			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.05263			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.53399			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.47953			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.56877			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.59609			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.26398			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.27661			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37542			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.40699			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.60249			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.59270			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71218			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50254			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69541			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70170			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71218			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.12502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.62834			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.62834			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.02385			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	114.83587			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39765			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.38296			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.69983			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.26967			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07349			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64865			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.69776			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.30858			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.61638			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73331			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.28832			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.75684		100.00000	5.74289			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.26285			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.29279			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31271			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.89682			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.99663			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.12955			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.86661			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.21000	98.69320		8.21000	98.67065			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.14491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.34847			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.59500	104.01105		8.59500	99.70707			3,438,000,000.00	400,000	234,000.00
AIR02	On 30/04/2023	Spot Bond		9.53000	117.45962		9.53000	117.42974			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	45.63902		100.00000	45.52847			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.37500	113.18903		7.37500	107.74103			2,950,000,000.00	400,000	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	43.56169		100.00000	43.45616			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.56208		100.00000	15.52763			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.32000	144.70993		3.32000	144.68280			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.77000	100.58117		4.77000	126.54413			14,310,000,000.00	3,000,000	1,500,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.89216			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93831			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93557			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.88573			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28268			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.09500	107.03051		9.09500	107.00450			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88382			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78129			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	95.16148		100.00000	94.91995			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.61411			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.45000	112.95552		7.45000	112.93295			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.38013			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.80251			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.73500	103.98232		6.73500	99.81582			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.24743			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.20000	105.28580		7.20000	105.26546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		9.02500	107.31104		9.02500	107.28516			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56946			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.21071	105.26083		11.21071	103.92973			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.13034	102.75098		11.13034	102.42150			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.17536	102.60845		11.17536	102.34134			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.79087			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.21862	102.34897		11.21862	102.20458			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.18670	100.87949		12.18670	100.76748			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.83580			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.83580			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.83587			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.46071	101.02547		11.46071	101.41930			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.37071	103.75933		11.37071	102.23096			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.13034	102.75098		11.13034	102.42150			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.34731	102.52446		11.34731	102.32356			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.56025	94.84281		10.56025	101.60610			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.73699			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.72570			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.72570			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.62751			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		10.70414	101.36620		10.70414	101.54570			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.80000	99.99928		11.80000	99.85383			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	66.33553		10.22500	97.05602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.23372			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.56635			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.98205		12.22500	101.68429			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.69893			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.49500		62.19382		11.49500	97.18671			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.64537			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.69001			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.69001			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	101.62394			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.22504			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21071		105.69772		14.21071	104.43931			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.52787		102.42077		15.52787	102.33020			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.42362		102.08488		14.42362	102.24356			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.26891			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.26891			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.26891			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.35774			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.02860		100.00000	10.00957			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.04136		100.00000	21.98797			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.06012		100.00000	20.01152			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.38278		100.00000	12.35279			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.38278		100.00000	12.35279			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.97138		100.00000	14.93512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.97245	100.00000	12.94102				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		69.53736	100.00000	69.40543				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.78179				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.83599				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.88089				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		66.66667	100.00000	99.72678				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.16000		104.33473	2.16000	167.60506				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.45000		93.00686	8.45000	133.67445				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.45000		94.32283	8.45000	134.02156				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.83500		97.30733	8.83500	97.28435				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.62933				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.32870				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	100.61245				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	99.92569				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.42689				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		54.93102	100.00000	54.79795				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.18500		99.16164	8.18500	99.14003				52,384,000,000.00	6,400,000	28,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.84183				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.81815				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.83648				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.89759				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.95865				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12920			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.62716		100.00000	9.60384			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.64331			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.67840			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69344			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69845			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.75854			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83858			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.02834		100.00000	6.01374			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.02834		100.00000	6.01374			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36752			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48637			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51878			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.62500	104.70272		8.62500	104.67870			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.61600			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78871			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.30308		100.00000	4.29266			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.30308		100.00000	4.29266			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.44500	104.12637		6.44500	104.10842			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.74493			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.33322			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.73675			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	100.00000	66.97248		100.00000	66.84982		110,500,000,000,000.00	1,105,000,000	1,105,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.23449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000		6.57529	100.00000	6.55936				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.27685				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.23159				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.24483				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.26884				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.36824				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.53324				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.51226				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.77712	100.00000	11.74859				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.02000		110.98681	7.02000	110.96599				2,808,000,000.00	400,000	381,000.00
CBL08	On 02/11/2016	Spot Bond	9.67500		116.61935	9.67500	116.58941				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.06611				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.44605				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.37500		106.13601	9.37500	106.10958				3,750,000,000.00	400,000	7,020,000.00
CBL12	On 06/09/2018	Spot Bond	11.40500		99.68274	11.40500	99.65270				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.92149				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.65500		100.69195	11.65500	100.66095				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.59512				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.56500		102.43914	9.56500	102.41313				1,616,485,000.00	169,000	269,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.34031				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.09500		96.10102	12.09500	96.07036				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.64601				0.00	0	16,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	102.19368				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.54679				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.41500		93.77542	10.41500	93.74956				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.28000		116.46947		10.28000	116.43758			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.13000		112.29322		10.13000	112.26291			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.53000		116.55517		9.53000	110.95979			619,450,000,000.00	65,000,000	35,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89035			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.92500		105.55508		11.92500	105.52186			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.49438			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.85302			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.61562			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.85784			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.97787			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.12802			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
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54663			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54065			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.40706			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.33342			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57224			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.48069			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.98500		106.63570		10.98500	106.60375			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.56500		104.72595		8.56500	104.70147			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.93302			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.04123			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.04123			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.46467			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000		24.48647		100.00000	24.42715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000		24.28771	100.00000	24.22888				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		62.58662	100.00000	62.43501				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		62.58662	100.00000	62.43501				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		62.58662	100.00000	62.43501				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		62.58662	100.00000	62.43501				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		62.58662	100.00000	62.43501				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		62.58662	100.00000	62.43501				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.55420				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		62.58662	100.00000	62.43501				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		63.03767	100.00000	62.88495				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.93898				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.73483				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.81189	10.11000	101.78460				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.73483				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.09274				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	108.67364				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.10433	2.76000	111.80585				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		108.74590	3.14000	111.65286				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.13409	8.25000	100.11172				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	99.73483				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.73483				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.57531	3.10000	111.26535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	116.59062		2.40000	111.28206			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.25600			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.12402			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.96094			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97441			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.32500	103.81551		8.32500	103.79238			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.01632			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.00108			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.85756			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86706			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.37500	103.99509		8.37500	103.97178			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.37500	103.99509		8.37500	103.97178			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.42500	102.80167		8.42500	102.77850			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59626			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77704			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.88431			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.88431			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	71.58632		100.17539	71.41263			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.71284			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.40072			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62059			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.18154			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.19416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	100.32333	9.35000	100.29843			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.32333	9.35000	100.29843			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18148			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18202			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	91.04456			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30687			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.81560			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30073			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26432			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26432			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26432			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26432			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26432			0.00	0	1,700,000.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29921			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35718			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35718			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35718			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35718			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35718			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36686			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.42500	105.24564	9.42500	105.21930			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.88242			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29351			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32709			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68837			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83808			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.28199			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.15324			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47108			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46059			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48065			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.25669			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.22220			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.22200			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47645			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.35015			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92738			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.36795			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24234			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41864			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65979			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65979			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65979			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65979			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.46044			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.11432			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57988			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57988			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44954			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56052			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28432			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.71610			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44959			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44959			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44879			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		7.39718		100.00000	7.37926			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.58842			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.45155			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.16337			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.03619			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.75660			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	119.05753			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.46633			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.03000	93.49280		11.03000	94.45247			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.55000	92.91791		11.55000	96.15876			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37723			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.73732			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.45463			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83656			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.77513			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.53432		8.80500	103.04247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.50254			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84580			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	112.37871			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.58012			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.61157			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.73313			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.21488			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.15508			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.15508			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.15508			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.78396			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.28485			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.78722			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87683			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.13729			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	24.90306		100.00000	24.84825			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	24.90306		100.00000	24.84825			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.53320		7.01000	37.14673			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	137.87181			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	0.00079		100.00000	0.00079			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00079		100.00000	0.00079			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.83500	97.30733		8.83500	125.33212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond		8.45000	30.49304		8.45000	133.67445			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.45000	30.88178		8.45000	134.02156			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.16213			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.03526			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16619			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16619			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.61725			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.49953			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52272			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53399			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83656			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.37877			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87500	113.52568		8.87500	110.42446			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.02500	102.16726		9.02500	102.14262			124,545,000,000.00	13,800,000	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		10.32500	114.44522		10.32500	114.41375			19,452,300,000,000.00	1,884,000,000	0.00
COJ06	On 09/12/2015	Spot Bond		8.32500	107.63101		8.32500	107.60703			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.91500	109.40196		9.91500	109.37319			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.34000	96.50403		10.34000	96.47745			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.18000	97.36005		11.18000	97.33112			4,472,000,000.00	400,000	200,000.00
COT03	On 05/06/2028	Spot Bond		11.18000	90.08020		11.18000	90.05343			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12881			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.15038			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01323			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.62830			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.64734			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.77500		91.23193		12.77500	90.02851			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		8.64878		100.00000	8.62178			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.62468			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.30000		97.10967		8.30000	98.21869			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.55178			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.69524			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.60590			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.69018			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.77717			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.60298			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.12500		122.87359		7.12500	122.85008			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.56500		105.05802		8.56500	105.03408			551,305,744,635.00	64,367,279	36,367,279.00
DV23	On 27/02/2023	Spot Bond	8.99000		106.61673		8.99000	106.59126			1,140,971,711,480.00	126,915,652	85,196,652.00
E170	On 01/08/2020	Spot Bond	8.23500		128.60423		8.23500	128.57603			296,460,000,000.00	36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	107.01662			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03081			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03721			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.04109			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.62238			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81270		0.10000	130.29823			4,000,000,000.00	40,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.50000		109.42703		2.50000	109.40898			75,000,000,000.00	30,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.55000		96.41546		2.55000	96.39945			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.64000		96.76129		2.64000	95.42003			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.81500		104.79492		9.81500	104.76764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond		9.66500	110.75567		9.66500	105.37550			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.23000	102.23423		10.23000	102.20652			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.79000	90.86498		10.79000	95.29226			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.30504			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.46568			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.20494			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22350			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	63.22854		100.00000	63.07536			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	82.88288		100.00000	82.69663			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	98.38275		100.00000	100.80427			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	86.39862		100.00000	86.19999			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.14836		3.00000	128.12550			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.28500	104.93257		11.28500	104.90127			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.88101			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90620			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22133			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.01500	83.94021		10.01500	98.59665			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35595			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32608			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.31618			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36284			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.35010			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30077			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.31004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.29124			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.30485			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28851			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.29986			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.76500		101.94440		6.76500	101.92577			27,060,000,000.00	4,000,000	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.80500		109.01292		7.80500	108.99012			3,767,069,388,320.00	482,648,224	153,782,450.00
ES23	On 25/01/2023	Spot Bond	8.63500		109.80626		8.63500	109.78104			435,372,296,150.00	50,419,490	24,219,490.00
ES26	On 02/04/2026	Spot Bond	9.05500		94.42036		9.05500	94.39751			1,510,837,244,745.00	166,851,159	49,000,000.00
ES33	On 15/09/2033	Spot Bond	9.90000		79.08024		9.78500	79.89605			5,989,974,714,900.00	605,047,951	899,540,000.00
ES42	On 25/04/2042	Spot Bond	10.03500		87.26935		10.03500	88.69815			802,800,000,000.00	80,000,000	40,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18626			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.91494			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.31637			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.99018			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.26336			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.13114			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.14716		100.00000	11.12016			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.84785		100.00000	10.82157			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.38088			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39807			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.43244			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.46681			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.37500		105.85169		7.37500	101.33970			0.00	0	23,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.49500		97.70046		9.49500	97.67569			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.92443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92436			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.82639			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.11543			0.00	4,000,000	2,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.29500	105.23566		11.29500	105.20407			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.08661			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	88.67349		100.00000	88.46967			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.36000	120.49607		2.36000	121.28485			11,800,000,000.00	5,000,000	2,500,000.00
FRBI23	On 07/12/2023	Spot Bond		2.29000	130.54528		2.29000	260.96207			4,580,000,000.00	2,000,000	1,000,000.00
FRBI28	On 31/03/2028	Spot Bond		3.05000	95.86794		3.05000	139.63713			18,300,000,000.00	6,000,000	3,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.93000	108.75496		2.93000	184.08521			8,790,000,000.00	3,000,000	1,500,000.00
FRBN04	On 15/09/2015	Spot Bond		7.53500	117.42314		7.53500	110.66310			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	36.60324		100.00000	36.52267			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	36.60324		100.00000	36.52267			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08500	56.98740		8.08500	56.29601			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.37722		9.50000	35.49003			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.14999		9.73000	34.23635			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	95.11605		100.00000	94.87216			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.48363			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.29538			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28682			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28682			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.05021			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82757			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.07588			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55426			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72667			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.04350			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71218			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11002			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.28780			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62206			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.31106			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.53650			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68074			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.27388		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99701			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39650			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.80018			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.92584			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.27317			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10374			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.37561			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52605			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.26690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.19370			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95724			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91956			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42995			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39859			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.31289			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.43413			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05143			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.84505		100.09221	12.81390			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.81887			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.05852			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.26271			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68453			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	101.70559			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53950			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.58641			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.14140			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.03680			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.41140			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.03680			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.39973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.55496			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.02830	13.22500	52.00991			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45430			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.00091			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.00091			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45639			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.22693			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.53189			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.91500	84.79060	3.91500	87.70521			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	101.60738			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.60738			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.30873			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37723			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.77048			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25326			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.99680			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.68403			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.65271			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.36274			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.27814			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	100.00000	8.72476	100.00000	0.03046			0.00	0	50,000,000.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.96468			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.69078			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.68035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91195			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.90193			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.41762			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76903			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.60000	116.95088		3.60000	110.62419			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.71395			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.73286			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.58000	107.07245		3.58000	110.78743			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.10000	98.87047		1.10000	118.42696			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.60000	104.15172		3.60000	110.62419			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.08000	104.34822		2.08000	119.65471			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.15000	106.63602		2.15000	123.03636			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87400			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	24.44086		100.00000	24.38165			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.59694			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.29605			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.84856		4.73000	111.82338			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.33921			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47007			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.70137			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.57430			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.01238			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.93255			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	101.61341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.12337			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	101.61134			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.55264			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.47813	100.00000	9.45516				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		8.80817	100.00000	8.78036				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.22000		139.60217	4.22000	139.57273				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.44312				0.00	7,000,000	3,500,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.90376				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.45324				0.00	40,000,000	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.38342				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.24653				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.22865				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.80000		125.27906	2.80000	250.43138				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.30000		130.43947	2.30000	260.75050				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.02000		123.08723	3.02000	246.04849				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.73000		100.42422	2.73000	117.98601				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.71746				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.26000		118.47683	2.26000	118.45805				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.95424				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.12473				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.59022				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.35611				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS64		On 26/01/2042	Spot Bond	3.10000	86.74735		3.10000	86.73165			0.00	0	0.00
FRS68		On 09/11/2024	Spot Bond	100.00000	0.81161		100.00000	0.80965			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	12.38965		104.97509	12.35796			0.00	0	0.00
FRS72		On 09/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.43669			0.00	19,225,000	19,225,000.00
FRS73		On 12/06/2017	Spot Bond	101.07593	20.21946		101.07593	20.17001			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	11.28110		100.44759	11.25365			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34744			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	18.42333		100.76967	18.37840			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	100.00000			0.00	0	0.00
FRS80		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.61248			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.76000	95.14818		2.76000	95.13178			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.26878			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.92911			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.63000	94.02967		2.63000	99.69319			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.66000	93.74667		2.66000	99.39306			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.16874			0.00	0	0.00
FRS89		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.26370			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.50000	128.32241		2.50000	325.06416			0.00	0	0.00
FRS91		On 13/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.18336			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06830			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.55174			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.51783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.49121			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.17064			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.12282			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.14920			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.02500	102.45146		6.02500	102.43466			602,500,000,000.00	100,000,000	51,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.46500	107.44358		6.46500	107.42501			29,739,000,000.00	4,600,000	5,600,000.00
FRX16	On 15/09/2016	Spot Bond		7.58500	104.90396		7.58500	104.88274			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.07500	105.47409		8.07500	105.45140			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.23500	112.67755		8.23500	112.65272			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.82500	103.58623		8.82500	103.56193			45,572,300,000.00	5,164,000	15,034,000.00
FRX23	On 28/02/2023	Spot Bond		9.71000	88.15361		9.71000	88.13051			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.82000	108.80497		9.82000	108.77647			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.63000	91.51624		10.63000	91.49048			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.74000	78.57510		10.74000	78.55264			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	101.52606			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.08106			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.37500	104.14789		9.37500	104.12183			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
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.54334			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.84035			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.84051			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.22806			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.47543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.40258			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18401			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.09939			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.92577			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.20485			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.71536			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.73232			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.76510			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.50042		100.00000	3.49267			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.80575			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.86216			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	99.93046			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.30634			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.94434			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.01979			0.00	400,000	400,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.34681			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.89618			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.11899			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.43573			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87550			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.86119			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.61472			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.63027			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.49836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	105.70552			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.70552			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	107.12091			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.89816			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.90685		102.41138		7.90685	99.29022			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.97192			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.94380			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.25972		102.44926		8.25972	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.31629			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.00244			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.71017		102.50287		8.71017	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.53434			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.07407			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.15323			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	109.85798			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95840			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07868			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12094			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.37500		108.06080		8.37500	108.03671			494,125,000,000.00	59,000,000	29,550,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000		132.89959		2.07000	265.66997			364,320,000,000.00	176,000,000	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		135.87278		2.05000	266.10302			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.74500		96.52824		9.74500	96.50328			253,954,700,000.00	26,060,000	13,060,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	9.74000	96.50845	9.74000	96.48352				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.02000	106.03838	2.02000	106.02225				884,811,572,620.00	438,025,531	1,112,376,531.00
I2038	On 31/01/2038	Spot Bond	2.50000	101.45922	2.50000	101.44250				278,427,570,000.00	111,371,028	496,209,528.00
I2046	On 31/03/2046	Spot Bond	2.45000	101.91180	2.45000	102.12966				0.00	0	120,000,000.00
I2050	On 31/12/2050	Spot Bond	2.59000	104.15868	2.59000	104.14124				226,241,063,580.00	87,351,762	74,072,171.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	90.85000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.42500	109.12603	7.42500	103.93658				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09749				0.00	20,000,000	5,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.77168				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.91973				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21397				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.02500	105.03073	7.02500	100.64422				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.92500	108.08116	7.92500	103.31336				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.72500	109.39241	8.72500	104.38360				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.95500	104.07865	6.95500	104.05921				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.77533				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29156				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.07000	109.51232	4.07000	109.48966				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.74500	101.78032	7.74500	101.75931				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.52326				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.55684				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.92000	105.52698	0.92000	124.25662				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.33000	103.46247	2.33000	121.55689				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.12342				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.04793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		8.39500	105.12979		8.39500	105.10617			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.98314			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61771			0.00	20,000,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.35982			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.92500	97.82816		8.92500	97.80483			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.46500	90.62607		9.46500	90.60330			870,780,000.00	92,000	292,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.56122			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.47500	85.03913		8.47500	98.86761			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.51500	104.10381		9.51500	98.75835			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60456			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.62413			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.68500	103.79970		7.68500	99.58592			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.70500	103.17137		8.70500	98.44600			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00230		100.00000	0.00229			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.90701		5.00000	101.89326			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.90701		5.00000	101.89326			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.49777		5.00000	100.48428			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.90701		5.00000	101.89326			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	99.91394		4.00000	99.90319			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.48823			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.39451			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.57392			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.80601		9.20000	112.77829			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.33282			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.33282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35602			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.94110		100.00000	8.91944			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.73128			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.48893			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.37442			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.42500	103.49790		9.42500	99.03312			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14618			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.33591			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92391			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.76959			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.90592		100.00000	3.89372			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215		1,050,000,000,000.00	200,000,000	200,000,000.00	
INA338	On 17/09/2013	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.25000	99.72746		5.25000	99.67027			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548		71,000,000,000,000.00	710,000,000	710,000,000.00	
IND336	On 03/09/2013	Spot Bond		100.00000	50.00004		100.00000	50.00002			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.35000	99.63490		5.35000	99.57673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.35000	99.22914		5.35000	99.17144			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	79.34783		100.00000	79.17570			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.54556			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.41262			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.52142			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.21071	104.11511		11.21071	103.24298			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.21071	101.57305		11.21071	101.72767			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.55520			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.87343			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52169			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.76393		6.50000	102.74597			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.65979			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.20468			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	33.49117		100.00000	33.41003			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	21.43435		100.00000	21.38242			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.25714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.25714			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36340			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.46989			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.18156			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.12247			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94016			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93973			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47356			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.15424			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.13950			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.85314			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91873			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11655			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27822			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.13568			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.00278			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80616			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.43544			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.04383			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04411			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.61071			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.61071			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.96791			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	83.50618		100.00000	83.32062			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.62751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.01984			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93744			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95860			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.97275			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.43500	104.60924		8.43500	104.58563			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.67000	105.23433		6.67000	105.21557			213,440,000.00	32,000	32,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.82457			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.97500	106.98321		8.97500	106.95770			180,747,525,000.00	20,139,000	5,939,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.13100			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.22877			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.58551			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.60500	105.32259		8.60500	105.29835			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.84573			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.97928			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.42000	95.41889		3.42000	112.10330			47,880,000,000.00	14,000,000	9,000,000.00
IV019		On 31/03/2028	Spot Bond	4.23000	90.59703		4.23000	121.67346			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.36222			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.17639			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.14462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.85983			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.46193			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.77428			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.02000	86.06634		4.02000	86.80002			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.02000	85.99459		4.02000	93.35806			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.87276			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.48690			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.25941			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92391			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.99500	110.83898		11.99500	110.80390			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.87755			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.23000	89.63557		4.23000	121.67346			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13168			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	95.01188		5.25000	99.95687			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	98.87794		5.45000	98.81958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.46972			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.70194			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.70736			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.66078			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.08902			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.81290			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.61139			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.58585			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37458			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.60883			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.26756			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.27359			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01200			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01338			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02086			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03583			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96848			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.89165			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70190			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.50246			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.50142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		87.41093	100.00000	87.20379				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		65.00550	100.00000	64.84801				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		52.18309	100.00000	52.02017				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		62.08552	100.00000	61.96773				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.71165				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.98676	100.00000	13.95288				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.39460	100.00000	41.29432				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.97259				0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.95288	100.00000	13.91908				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.02620				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		54.68903	100.00000	54.51829				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.06242				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.80827				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.83000		142.01606	8.83000	141.98272				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.93064				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.79733				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.07500		95.92712	9.07500	95.90399				9,075,000,000.00	1,000,000	566,000.00
LGL03	On 03/04/2018	Spot Bond	9.12500		66.49020	9.12500	97.76840				9,125,000,000.00	1,000,000	500,000.00
LGL04	On 14/08/2020	Spot Bond	9.61500		103.32703	9.61500	98.29544				134,610,000.00	14,000	14,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.78594				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.67500		100.55253	11.67500	100.52137				228,830,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.76458				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.87922				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.92882				0.00	0	0.00

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	99.48574			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.38376			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.02987			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.98680			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.45153			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.01231			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87779			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.65547			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.39387			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.98460			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06357			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34951			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.74821			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	89.14690		100.00000	88.93515			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	85.06341		100.00000	84.87052			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	62.53152		100.00000	62.38003			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	40.66304		100.00000	40.56453			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	39.70331		100.00000	39.60712			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.21657		100.00000	25.15548			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.84500	104.33947		8.84500	104.31480			0.00	0	1,826,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.84924			0.00	0	0.00

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	99.87313			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86113			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.65666			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.67739			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.78098			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.13874			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.19547			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.21000	104.61851		8.21000	104.59552			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.91500	103.34820		8.91500	103.32371			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.74000	103.20355		9.74000	103.17689			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.96000	106.05801		5.96000	106.04099			138,272,000,000.00	23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30182			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.35442			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.81500	104.13262		9.81500	104.10519			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.57500	105.74481		7.57500	101.48202			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.11150			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.13500	101.24163		9.13500	101.21692			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.10662			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.83500	101.15659		8.83500	101.13270			5,301,000,000.00	600,000	2,138,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.44000	104.56222		6.44000	104.54421			6,440,000,000.00	1,000,000	591,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	73.88664		100.00000	73.73737			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.62500	104.32317		7.62500	104.30196			161,650,000,000.00	21,200,000	5,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.78000	105.82263		8.78000	105.79792			3,512,000,000.00	400,000	672,000.00

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		71.85039	100.00000	71.70923				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.72000		103.06016	5.72000	103.04414				10,296,000,000.00	1,800,000	900,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.26282	100.00000	6.24765				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.25566	100.00000	0.25504				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		6.55290	100.00000	6.53703				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		6.63201	100.00000	6.61595				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.09615	100.89771	6.08126				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.17794	100.61875	6.16289				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	100.35860				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.36751				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.37355				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.38007				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.38598				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.38879				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.42469				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.46628				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.25566	100.00000	0.25504				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.25566	100.00000	0.25504				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.19000		96.75414	9.19000	96.73051				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.37500		103.71394	7.37500	99.58847				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.06931				0.00	200,000,000	40,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.01188				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.40791				0.00	0	0.00

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	101.93698			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.61059			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.55659			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56028			0.00	0	7,500,000.00
NBK2A	On 15/09/2015	Spot Bond		7.22500	111.17208		7.22500	111.15064			15,895,000,000.00	2,200,000	2,918,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.96561			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.09500	116.04602		9.09500	110.32849			5,457,000,000.00	600,000	155,000.00
NBK4	On 28/10/2024	Spot Bond		11.00500	31.24441		11.00500	31.23547			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.67500	106.68248		7.67500	106.66053			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91118			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.96316			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.81500	104.61308		6.81500	104.59403			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.54096			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.87500	107.60665		7.87500	107.58407			4,725,000,000.00	600,000	211,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.28635			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	100.19549			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.41166			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.16181			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02639			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01532			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.92123			0.00	0	0.00

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	100.01191			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	100.78661			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.86063			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.71731			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06470			0.00	6,000,000	6,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	80.98759			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.76217			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.55935			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.10201			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.40412			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42276			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33861			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.10768			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.28706			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.27803			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.27698			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.37500	108.91463		8.37500	108.89035			16,750,000,000.00	2,000,000	1,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.90159			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.22000	104.71035		5.22000	104.69540			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.22000	101.76208		6.22000	101.74519			105,740,000.00	17,000	117,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91102			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.22500	115.04974		12.22500	115.01265			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	110.24593			0.00	0	20,000,000.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.27293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02249			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.31000		157.86156		2.31000	157.83629			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.86500		103.55842		8.86500	103.53402			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.89388			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.32375			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.32375			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.49500		105.04638		9.49500	105.01960			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.24529			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.58854			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23254			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.23018			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.23968			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.69500		105.02620		9.69500	105.88760			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.24920			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23974			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.24535			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.89500		105.00627		9.89500	104.97838			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.26434			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.25299			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.24913			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.32061			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.29769			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.25668			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.14500		136.14995		4.14500	136.12133			248,700,000,000.00	60,000,000	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.87500		106.65685		6.87500	106.63726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond		8.58500	118.43927		8.58500	118.41207			140,794,000,000.00	16,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.99500	124.27432		8.99500	124.24461			136,724,000,000.00	15,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.20500	163.68199		2.20500	163.65624			370,440,000,000.00	168,000,000	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.51000	125.05871		9.51000	125.02697			58,962,000,000.00	6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.90067			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.87672			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.95319			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.64370			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.56970			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35820			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.16865			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.21704			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.66855		100.00000	15.63059			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	20.99721		100.00000	20.94634			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	21.04608		100.00000	20.99510			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	21.07541		100.00000	21.02434			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	21.77914		100.00000	21.72638			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	22.56107		100.00000	22.50641			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	27.44812		100.00000	27.38163			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.65500	107.65033		6.65500	107.63107			6,655,000,000.00	1,000,000	685,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.39647		100.00000	9.37370			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.64000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	32.25564		100.00000	32.17751			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	13.55407		100.00000	13.52087			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.74399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.36581				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02699				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.34968				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.20379				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35512				0.00	500,000	500,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.86217				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.30553				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.28180				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.39837				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.42143				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.35944				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.30984				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.39768				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.50350				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.42412				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.36159				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.59421				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.49956				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.42196				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.65038				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.67099				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.68026				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.70086				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.78937				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.80994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37395			0.00	8,800,000	2,200,000.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71702			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.42500	106.58314		6.42500	106.56483			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.84000	94.27337		5.84000	94.25863			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.25000	37.02637		8.25000	37.01820			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.51500	112.72553		6.42500	112.88853		155,082,793,816,645.00	23,803,959,143	14,662,479,000.00	
R158	On 15/09/2015	Spot Bond		6.42500	112.90793		6.42500	112.88853			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.32500	88.15586		6.32500	88.14094			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.42500	118.84512		6.42500	118.82471			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.25500	83.00397		6.25500	82.99008			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.54500	117.53635		8.43000	118.51564		216,747,278,314,350.00	25,365,392,430	13,018,704,178.00	
R187P	On 21/12/2026	Spot Bond		8.17000	34.50137		8.17000	34.49382			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		8.09000	32.19815		8.09000	32.19117			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.78000	272.07327		1.80000	271.58886		1,106,776,726,840.00	621,784,678	320,410,278.00	
R201	On 21/12/2014	Spot Bond		5.52000	105.79441		5.47000	105.84210		13,286,789,062,080.00	2,407,027,004	1,809,027,004.00	
R202	On 07/12/2033	Spot Bond		2.44000	197.93898		2.44000	197.90658		4,992,657,725,560.00	2,046,171,199	1,617,805,599.00	
R2023	On 28/02/2023	Spot Bond		8.24000	96.94440		8.14000	97.56150		73,556,937,051,760.00	8,926,812,749	4,844,598,255.00	
R203	On 15/09/2017	Spot Bond		7.36500	102.83663		7.27500	103.13145		83,500,889,941,755.00	11,337,527,487	4,832,566,296.00	
R2037	On 31/01/2037	Spot Bond		9.31000	93.17347		9.31000	93.15044		28,888,930,000,000.00	3,103,000,000	1,880,500,000.00	
R204	On 21/12/2018	Spot Bond		7.59000	103.42420		7.49500	103.81659		98,658,121,999,140.00	12,998,435,046	5,031,066,000.00	
R2048	On 28/02/2048	Spot Bond		9.36000	93.90280		9.36000	93.87907		45,091,644,221,520.00	4,817,483,357	2,614,145,357.00	
R205	On 31/03/2014	Spot Bond		100.00000	63.57488		100.00000	63.42088			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.51000	101.73807		5.53500	101.71399		27,153,280,000,000.00	4,928,000,000	2,348,260,000.00	
R207	On 15/01/2020	Spot Bond		7.91000	97.78191		7.81500	98.22105		145,897,218,534,620.00	18,444,654,682	7,664,370,082.00	
R208	On 31/03/2021	Spot Bond		8.01500	95.85109		7.91500	96.36694		108,191,205,638,705.00	13,498,590,847	7,665,679,436.00	

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 31/03/2036	Spot Bond		9.28500	74.23617		9.17000	75.05632			159,880,304,079,675.00	17,219,203,455	8,737,253,787.00
R210	On 31/03/2028	Spot Bond		2.33000	152.16087		2.33000	152.13641			531,401,909,370.00	228,069,489	716,867,047.00
R211	On 31/01/2017	Spot Bond		0.22000	127.14747		0.22000	127.13433			45,771,899,580.00	208,054,089	262,385,000.00
R212	On 31/01/2022	Spot Bond		1.74000	127.06872		1.76000	126.85958			1,441,870,089,540.00	828,660,971	1,056,650,000.00
R213	On 28/02/2031	Spot Bond		9.11000	81.83125		8.99000	82.71532			78,957,640,681,020.00	8,667,139,482	5,538,061,500.00
R214	On 28/02/2041	Spot Bond		9.31500	72.36034		9.31500	72.34214			103,373,012,916,810.00	11,097,478,574	9,395,571,574.00
R224C	On 15/09/2013	Spot Bond		5.23000	99.87121		5.23000	99.85692			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.33000	97.27895		5.33000	97.26505			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.44000	94.64984		5.44000	94.63604			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.48500	90.72910		6.48500	90.71337			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.32500	88.15586		6.32500	88.14094			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.24500	85.62088		6.24500	85.60657			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.25500	83.00397		6.25500	82.99008			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.50500	98.42644		5.50500	98.41184			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.52500	95.78782		5.52500	95.77356			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.47500	93.27133		5.47500	93.25757			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.39500	89.34594		6.39500	89.33057			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.26500	86.82777		6.26500	86.81314			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.24500	84.23606		6.24500	84.22191			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.30500	81.52926		6.30500	81.51543			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.25000	76.34676		7.25000	76.33190			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.30000	73.52368		7.30000	73.50928			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.50000	70.28234		7.50000	70.26820			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.48000	67.81112		7.48000	67.79752			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.46000	65.43942		7.46000	65.42633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.45000	63.12457		7.45000	63.11196			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.77500	59.57762		7.77500	59.56520			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.75500	57.42875		7.75500	57.41681			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.83500	54.95446		7.83500	54.94293			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.80500	53.00950		7.80500	52.99841			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.77500	51.14815		7.77500	51.13749			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.74500	49.36644		7.74500	49.35619			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.70500	47.70551		7.70500	47.69566			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.66500	46.11826		7.66500	46.10879			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.37000	41.28359		8.37000	41.27435			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.33000	39.79742		8.33000	39.78855			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.29000	38.37951		8.29000	38.37100			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.25000	37.02637		8.25000	37.01820			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.21000	35.73470		8.21000	35.72684			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.17000	34.50137		8.17000	34.49382			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.13000	33.32345		8.13000	33.31619			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.09000	32.19815		8.09000	32.19117			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.14487			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26212			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.21463			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.31980			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.13205			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.34217		100.00000	11.31468			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.91470		100.00000	3.90521			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93335			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.98430			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98327			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.36233			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.24241			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89457			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30635			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	68.61667		100.00000	99.72677			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15752			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.33010			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		100.00000	80.04386		100.00000	99.99993			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.90340			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28921			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01003			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.08268			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.58163			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.83735			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.30856			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		100.00000	8.77913		100.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.03397			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.13577			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.91296			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.10553			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.98622			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.86465			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.15857			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.94814			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	102.18631			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.87344			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.91585			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	103.46779		12.35000	103.43410			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91715			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.73295			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	12.45030		100.00000	12.42014			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	99.90362			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.44139			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12840			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	82.14286		100.00000	81.95991			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.22251			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	100.64988		5.25000	100.63571			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.46251		100.00000	1.45893			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	6.37420		100.00000	6.35875			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.70822		100.00000	12.67743			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.48469			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.52512			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.21500	107.80858		9.21500	107.78205			3,686,000,000.00	400,000	2,398,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.33035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.72500	111.72585		7.72500	111.70284			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20097			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.32500	103.68312		9.32500	103.65730			279,750,000,000.00	30,000,000	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.86540			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.79083			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.74871			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.88658			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.86934			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.72500	105.73073		7.72500	105.70896			3,090,000,000.00	400,000	11,451,000.00
SBK9	On 10/04/2018	Spot Bond	9.09500	100.84283		9.09500	100.81833			1,819,000,000.00	200,000	4,506,000.00
SBK111	On 09/04/2014	Spot Bond	1.82000	132.87675		1.82000	132.85724			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	99.87920		5.51780	162.95480			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.88500	116.73376		7.88500	109.97341			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.74500	117.00883		7.74500	110.24860			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.67500	110.40913		7.67500	110.38654			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.67500	102.50092		8.67500	98.36177			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.82000	116.86136		7.82000	110.10106			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.78500	116.93015		7.78500	110.16988			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.81288			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.19003			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.67491			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21951			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	87.14375		100.00000	86.93918			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.32500	105.99619		8.32500	105.97269			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.49316			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.26010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.33597			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		2.04765		100.00000	2.04312			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.38588			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.56500		105.38330		9.56500	105.35640			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.08000		102.87196		10.08000	102.84448			68,544,000,000.00	6,800,000	3,400,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.42210			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66196			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.49900			0.00	400,000	400,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.18484			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.98500		102.00158		8.98500	101.97722			16,110,105,000.00	1,793,000	1,293,000.00
SBS3	On 25/05/2026	Spot Bond	9.13000		95.38152		9.13000	95.35838			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.61500		96.95107		9.61500	96.92632			942,270,000.00	98,000	298,000.00
SBS9	On 07/07/2016	Spot Bond	7.60500		111.43420		7.60500	111.41160			25,104,105,000.00	3,301,000	2,101,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000		130.12266		2.33000	260.11698			6,990,000,000.00	3,000,000	1,500,000.00
SBSI12	On 31/01/2017	Spot Bond	0.92000		105.52698		0.92000	124.25662			920,000,000.00	1,000,000	500,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.53000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.72356		100.00000	6.70728			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.65043		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000		108.74580		1.49000	121.96982			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.76393		6.50000	102.74597			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.75656			0.00	0	20,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.29890			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.02961			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.37500		99.66109		9.37500	99.63615			3,750,000,000.00	400,000	87,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.57189			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05762			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.39950			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.25373			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.60121			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72500		105.51894		7.72500	105.49721			129,780,000,000.00	16,800,000	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.09500		102.71702		9.09500	98.94179			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.72500		102.33568		8.72500	102.31194			324,570,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.39940			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.26891			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44449			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.27100			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.57500		104.40269		8.57500	104.37874			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18240			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13210			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.93320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.59500	95.74600		9.59500	95.72149			550,753,000,000.00	57,400,000	28,393,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01654			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42496			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.81512			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.52300	88.20900		9.52300	88.18659			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.58500	87.91190		9.58500	87.88942			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.71500	104.29766		6.71500	104.27884			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.07500	92.35763		9.07500	92.33536			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52955			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.45500	99.11540		8.45500	99.09309			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.32500	111.10137		7.32500	111.07966			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.77000	97.94465		2.77000	98.30125			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.44500	99.26287		8.44500	99.77304			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.74937			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.09147			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.24979			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.18698			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.85000	105.10959		9.85000	106.91041			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.05088			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		100.00000	44.84227		100.00000	44.64292			24,500,000,000,000.00	245,000,000	245,000,000.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94212			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.82473			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.63648			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.32931			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.21217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.21248			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.11322			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.54710			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.98146			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.92600			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.92555			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.90932			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.81192			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.86837			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.80777			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.76489			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.98500	115.85754		6.98500	109.61505			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.99000	103.97124		8.99000	103.94626			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	56.66254		100.00000	56.53782			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	40.67959		100.00000	40.58104			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.24609		100.00000	19.19947			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.74500	104.39243		6.74500	104.37361			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81027			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.55935			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.18974			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.82172			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25714			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05115			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62989			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.67500	103.54505		7.67500	103.52387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.27313			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.35145			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.86793			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.89437			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.04902		7.83000	101.02794			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85340			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88645			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.94348			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85340			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88645			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.19804		7.16000	100.89238				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.95117			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.94589			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.07249			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05537			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.57088			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51210			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58834			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61770			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.59437		8.73000	100.86325			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.65893			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73947			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.02365			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.52118		101.06155	6.50523			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.84811			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.07864			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.96701			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.01978			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.57611			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85826			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.87690			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89022			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.87690			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.89022			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.89688			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86891			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89022			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96345			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.96345			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96345			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06987			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.09646			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06322			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.59377			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.62684			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.61362			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.17545			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.37500		109.51488		8.37500	109.49032			5,025,000,000.00	600,000	457,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TL20		On 22/02/2020	Spot Bond	7.99000	93.41313	7.99000	93.36784			0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	8.21500	106.47434	8.21500	106.45105			4,110,786,000,000.00	500,400,000	411,000,000.00
TN20		On 17/09/2020	Spot Bond	8.92500	113.02474	8.92500	112.99794			4,783,903,449,675.00	536,011,591	266,700,000.00
TN23		On 06/11/2023	Spot Bond	9.16500	114.24864	9.16500	114.22082			2,350,012,231,515.00	256,411,591	99,211,591.00
TN25		On 19/08/2025	Spot Bond	9.45000	100.80865	9.45000	100.78337			4,819,500,000,000.00	510,000,000	154,000,000.00
TN27		On 14/11/2027	Spot Bond	9.50500	98.09658	9.50500	98.07184			290,853,000,000.00	30,600,000	13,000,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.72660			0.00	0	0.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.24720			0.00	30,000,000	15,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.59546			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.37682			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.38768			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.38873			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.44194			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.55224			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.03802			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.08032			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.10566			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.16611	10.00000	100.13841			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.16197	9.75000	100.13496			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.16137	100.00000	10.13430			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.40108			0.00	0	0.00
TSP142		On 25/04/2014	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
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.00828			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.38468			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.10694			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.33328			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.13309			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.86997			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.84173			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.81068			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.76647			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.53162			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.41218			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.32325			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.29441			0.00	0	0.00
TWC027		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.21892			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.89753			0.00	0	0.00
TWCJ05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.37569			0.00	0	0.00
TWCM04		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.76219			0.00	0	0.00
TWCM05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.32626			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	9.31500	107.46531		9.31500	107.43829			0.00	0	0.00
UTR041		On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.40012			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97636			0.00	0	0.00
UTR043		On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31759			0.00	0	0.00
UTR40		On 10/09/2017	Spot Bond	9.61500	106.74599		9.61500	101.64523			0.00	0	0.00
VIP1A5		On 07/11/2013	Spot Bond	100.00000	86.98134		100.00000	86.77811			0.00	0	0.00
VIP1B3		On 07/11/2013	Spot Bond	100.00000	87.07751		100.00000	86.87405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000		87.10956	100.00000	86.90603				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.04294				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.08994				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.49522				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.51327				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.51410				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.22357				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.26129				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.46493				0.00	200,000,000	100,000,000.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	139.32000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.78500		117.36826	6.78500	117.34697			1,251,154,000,000.00		184,400,000	92,254,000.00
WS05	On 01/08/2018	Spot Bond	0.53000		239.74091	0.53000	239.71412			63,600,000,000.00		120,000,000	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.82500		105.93618	6.82500	105.91686				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.78000		106.32991	7.78000	106.30786			1,322,600,000,000.00		170,000,000	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.05000		106.73862	8.05000	106.71573				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.44000		105.27688	8.44000	105.25323				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.45500		105.49325	8.45500	105.46951			253,650,000,000.00		30,000,000	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.50500		98.73424	5.50500	98.71954				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.37500		89.23346	6.37500	89.21824				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.49500		96.98062	5.49500	96.96626				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.50500		95.66945	5.50500	95.65533				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.30500		87.68264	6.30500	87.66776				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.48500		93.55601	5.48500	93.54225				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.37500		89.21824	6.37500	89.20303				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.44000		64.20678	7.44000	64.19403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	12.61925	100.00000	12.59531				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.05081	100.00000	0.05072				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.61925	100.00000	12.59531				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	33.81222	100.00000	33.74807				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	34.59159	100.00000	34.52596				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	32.42869	100.00000	32.36716				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	32.42869	100.00000	32.36716				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	30.74940	100.00000	30.69106				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	30.74940	100.00000	30.69106				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	29.10176	100.00000	29.04654				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	29.10176	100.00000	29.04654				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	27.38593	100.00000	27.33397				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	27.38593	100.00000	27.33397				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	24.29791	100.00000	24.25181				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	24.29791	100.00000	24.25181				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.99596	100.00000	22.95233				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.76376	100.00000	21.72247				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	16.27604	100.00000	16.24516				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	15.37470	100.00000	15.34553				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.46822	100.00000	14.44077				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.46822	100.00000	14.44077				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.69297	100.00000	13.66699				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.93467	100.00000	12.91013				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
Total for j-Bonds :										1,614,977,182,231,590.00	1,230,439,940	01 878 123 085.00
Grand Total:										1,614,977,886,450,350.00	1,230,492,614	01 880 613 209.00