



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/12/2013	Foreign Exchange Future	10.33520	10.33520		10.26890	10.26890		14.31	223,116,297.60	21,588	527,018.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,935.20000	2.93520	2,868.90000	2.86890	21.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	21.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,335.20000	2.33520	2,268.90000	2.26890	28.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	28.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,585.21070	1.58521	1,518.91420	1.51891	27.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.01070	0.00001	0.01420	0.00001	27.13	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,435.21940	1.43522	1,368.92050	1.36892	25.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.01940	0.00002	0.02050	0.00002	25.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,407.32180	1.40732	1,341.02210	1.34102	25.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.02180	0.00002	0.02210	0.00002	25.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,357.32680	1.35733	1,291.02520	1.29103	24.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.02680	0.00003	0.02520	0.00003	24.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,335.22940	1.33523	1,268.92680	1.26893	24.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.02940	0.00003	0.02680	0.00003	24.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,307.33310	1.30733	1,241.02890	1.24103	24.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.03310	0.00003	0.02890	0.00003	24.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,235.24520	1.23525	1,168.93550	1.16894	23.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.04520	0.00005	0.03550	0.00004	23.22	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,135.27080	1.13527	1,068.94810	1.06895	22.10	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.07080	0.00007	0.04810	0.00005	22.10	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	935.38960	0.93539	869.06760	0.86907	19.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.18960	0.00019	0.16760	0.00017	19.91	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	835.52510	0.83553	769.24980	0.76925	18.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.32510	0.00033	0.34980	0.00035	18.84	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	785.62960	0.78563	719.40650	0.71941	18.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	0.42960	0.00043	0.50650	0.00051	18.30	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	745.73920	0.74574	679.58140	0.67958	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	0.53920	0.00054	0.68140	0.00068	17.88	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	735.77120	0.73577	669.63400	0.66963	17.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	0.57120	0.00057	0.73400	0.00073	17.77	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	646.16920	0.64617	580.33300	0.58033	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.96920	0.00097	1.43300	0.00143	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	636.22930	0.63623	570.44350	0.57044	16.70	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	1.02930	0.00103	1.54350	0.00154	1.029	16.70	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	596.51230	0.59651	530.97720	0.53098	596.512	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	1.31230	0.00131	2.07720	0.00208	1.312	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	586.59530	0.58660	521.13710	0.52114	586.595	16.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	1.39530	0.00140	2.23710	0.00224	1.395	16.17	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	537.10400	0.53710	472.13830	0.47214	537.104	15.63	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	1.90400	0.00190	3.23830	0.00324	1.904	15.63	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	487.81490	0.48781	423.98880	0.42399	487.815	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	2.61490	0.00261	5.08880	0.00509	2.615	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	439.46360	0.43946	376.73150	0.37673	439.464	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	4.26360	0.00426	7.83150	0.00783	4.264	15.02	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	382.59380	0.38259	321.66130	0.32166	382.594	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	7.39380	0.00739	12.76130	0.01276	7.394	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	345.64100	0.34564	286.25940	0.28626	345.641	14.86	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	10.44100	0.01044	17.35940	0.01736	10.441	14.86	0.00	0	5,400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	258.14530	0.25815	204.08100	0.20408	258.145	14.70	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	22.94530	0.02295	35.18100	0.03518	22.945	14.70	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	30.52580	0.03053	45.50780	0.04551	30.526	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	225.72580	0.22573	174.40780	0.17441	225.726	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	217.89950	0.21790	167.32360	0.16732	217.900	14.63	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	32.69950	0.03270	48.42360	0.04842	32.699	14.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	187.82160	0.18782	140.42830	0.14043	187.822	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	42.62160	0.04262	61.52830	0.06153	42.622	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	180.62680	0.18063	134.08050	0.13408	180.627	14.55	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	45.42680	0.04543	65.18050	0.06518	45.427	14.55	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	173.56860	0.17357	127.88870	0.12789	173.569	14.53	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	48.36860	0.04837	68.98870	0.06899	48.369	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	146.76260	0.14676	104.72740	0.10473	146.763	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	61.56260	0.06156	85.82740	0.08583	61.563	14.47	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	134.25390	0.13425	94.13560	0.09414	134.254	14.44	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	69.05390	0.06905	95.23560	0.09524	69.054	14.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	116.65820	0.11666	79.50640	0.07951	116.658	14.39	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	81.45820	0.08146	110.60640	0.11061	81.458	14.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	86.46610	0.08647	60.17710	0.06018	86.466	14.40	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	111.26610	0.11127	151.27710	0.15128	111.266	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	71.70890	0.07171	49.94010	0.04994	71.709	14.73	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	136.50890	0.13651	181.04010	0.18104	136.509	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	48.72450	0.04872	34.46740	0.03447	48.724	15.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	193.52450	0.19352	245.56740	0.24557	193.525	15.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	44.15090	0.04415	31.44590	0.03145	44.151	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	208.95090	0.20895	262.54590	0.26255	208.951	15.55	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	42.01800	0.04202	30.04210	0.03004	42.018	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	216.81800	0.21682	271.14210	0.27114	216.818	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	34.42400	0.03442	25.06360	0.02506	34.424	15.96	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	249.22400	0.24922	306.16360	0.30616	249.224	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	32.74170	0.03274	23.96370	0.02396	32.742	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	257.54170	0.25754	315.06370	0.31506	257.542	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	26.77420	0.02677	20.06250	0.02006	26.774	16.37	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	291.57420	0.29157	351.16250	0.35116	291.574	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	20.79840	0.02080	16.13980	0.01614	20.798	16.78	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	335.59840	0.33560	397.23980	0.39724	335.598	16.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	16.15300	0.01615	13.05630	0.01306	16.153	17.19	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	380.95300	0.38095	444.15630	0.44416	380.953	17.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	9.77140	0.00977	8.69530	0.00870	9.771	18.02	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	474.57140	0.47457	539.79530	0.53980	474.571	18.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	8.00890	0.00801	7.08750	0.00709	8.009	18.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	512.80890	0.51281	578.18750	0.57819	512.809	18.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	10.92	Call	5.00970	0.00501		4.70780	0.00471	5.010	18.74	0.00	0	250.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.92	Put	589.80970	0.58981		655.80780	0.65581	589.810	18.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.00	Call	3.07250	0.00307		3.13140	0.00313	3.073	19.09	0.00	0	16,500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.00	Put	667.87250	0.66787		734.23140	0.73423	667.873	19.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.15	Call	1.20510	0.00121		1.47180	0.00147	1.205	19.75	0.00	0	12,600.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.15	Put	816.00510	0.81601		882.57180	0.88257	816.005	19.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	0.87890	0.00088		1.14890	0.00115	0.879	19.97	0.00	0	20,100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	865.67890	0.86568		932.24890	0.93225	865.679	19.97	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Call	0.33940	0.00034		0.55530	0.00056	0.339	20.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Put	1,015.13940	1.01514		1,081.65530	1.08166	1,015.139	20.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Call	0.16600	0.00017		0.31600	0.00032	0.166	21.72	0.00	0	26,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Put	1,164.96600	1.16497		1,231.41600	1.23142	1,164.966	21.72	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Call	0.08090	0.00008		0.16010	0.00016	0.081	23.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Put	1,364.88090	1.36488		1,431.26010	1.43126	1,364.881	23.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Call	0.03290	0.00003		0.06660	0.00007	0.033	26.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Put	1,664.83290	1.66483		1,731.16660	1.73117	1,664.833	26.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Call	0.01450	0.00001		0.02890	0.00003	0.015	29.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Put	2,014.81450	2.01481		2,081.12890	2.08113	2,014.815	29.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	0.01680	0.00002		0.03020	0.00003	0.017	31.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	2,164.81680	2.16482		2,231.13020	2.23113	2,164.817	31.26	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry			10.35200	10.35200		10.28560	10.28560		13.68	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Call	803.68580	0.80369		737.34800	0.73735	803.686	15.54	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Put	1.68580	0.00169		1.74800	0.00175	1.686	15.54	0.00	0	500.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Call	764.05250	0.76405		697.68730	0.69769	764.053	15.26	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Put	2.05250	0.00205		2.08730	0.00209	2.053	15.26	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Call	754.15650	0.75416		687.78320	0.68778	754.156	15.18	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Put	2.15650	0.00216		2.18320	0.00218	2.157	15.18	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Call	744.26590	0.74427		677.88400	0.67788	744.266	15.11	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Put	2.26590	0.00227		2.28400	0.00228	2.266	15.11	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	10.10	Call	292.47650	0.29248		235.77260	0.23577	292.477	13.53	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	10.10	Put	40.47650	0.04048		50.17260	0.05017	40.477	13.53	0.00	0	500.00
\$ / R	On	23/12/2013	Any day expiry	10.51	Call	77.26980	0.07727		56.35690	0.05636	77.270	14.64	0.00	0	500.00
\$ / R	On	23/12/2013	Any day expiry	10.51	Put	235.26980	0.23527		280.75690	0.28076	235.270	14.64	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Call	23.86840	0.02387		18.28980	0.01829	23.868	16.62	0.00	0	500.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Put	511.86840	0.51187		572.68980	0.57269	511.868	16.62	0.00	0	0.00
\$ / R	On	03/01/2014	Any day expiry			10.37050	10.37050		10.30380	10.30380		13.74	0.00	0	0.00
\$ / R	On	03/01/2014	Any day expiry	10.00	Call	405.25460	0.40525		347.01210	0.34701	405.255	13.01	0.00	0	400.00
\$ / R	On	03/01/2014	Any day expiry	10.00	Put	34.75460	0.03475		43.21210	0.04321	34.755	13.01	0.00	0	0.00
\$ / R	On	03/01/2014	Any day expiry	10.50	Call	115.92310	0.11592		87.06610	0.08707	115.923	14.26	0.00	0	201.00
\$ / R	On	03/01/2014	Any day expiry	10.50	Put	245.42310	0.24542		283.26610	0.28327	245.423	14.26	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry			10.40920	10.40920		10.34210	10.34210		13.61	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Call	2,109.36460	2.10936		2,042.29450	2.04229	2,109.365	18.50	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Put	0.16460	0.00016		0.19450	0.00019	0.165	18.50	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Call	384.83340	0.38483		332.40010	0.33240	384.833	13.04	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Put	95.63340	0.09563		110.30010	0.11030	95.633	13.04	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Call	183.32380	0.18332		149.27310	0.14927	183.324	14.09	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Put	284.12380	0.28412		317.17310	0.31717	284.124	14.09	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Call	179.85860	0.17986		146.26450	0.14626	179.859	14.13	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Put	290.65860	0.29066		324.16450	0.32416	290.659	14.13	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Call	176.45640	0.17646		143.31560	0.14332	176.456	14.17	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Put	297.25640	0.29726		331.21560	0.33122	297.256	14.17	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry			10.45370	10.45370		10.38610	10.38610		13.85	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Call	2,154.23470	2.15423		2,086.73260	2.08673	2,154.235	16.93	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Put	0.53470	0.00053		0.63260	0.00063	0.535	16.93	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Call	542.07940	0.54208		486.25280	0.48625	542.079	12.86	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Put	88.37940	0.08838		100.15280	0.10015	88.379	12.86	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Call	235.20380	0.23520		199.40830	0.19941	235.204	14.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	351.50380		0.35150		383.30830	0.38331	351.504	14.32	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	231.76980		0.23177		196.34740	0.19635	231.770	14.35	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	358.06980		0.35807		390.24740	0.39025	358.070	14.35	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	228.38820		0.22839		193.33470	0.19333	228.388	14.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	364.68820		0.36469		397.23470	0.39723	364.688	14.39	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.45520		10.45520	10.38770		10.38770		14.03	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	217.45510		0.21746		183.98050	0.18398	217.455	14.54	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	392.25510		0.39226		426.28050	0.42628	392.255	14.54	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.45680		10.45680	10.38920		10.38920		14.04	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,372.53330		1.37253		1,305.83410	1.30583	1,372.533	14.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	5.73330		0.00573		6.63410	0.00663	5.733	14.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,362.70040		1.36270		1,296.02320	1.29602	1,362.700	14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	5.90040		0.00590		6.82320	0.00682	5.900	14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,352.87200		1.35287		1,286.21780	1.28622	1,352.872	14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	6.07200		0.00607		7.01780	0.00702	6.072	14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.48340		10.48340	10.41540	10.41540			14.21	152,187,517.80	14,517	96,405.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,783.69970		2.78370		2,715.74100	2.71574	2,783.700	19.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.29970		0.00030		0.34100	0.00034	0.300	19.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,284.28160		2.28428		2,216.37900	2.21638	2,284.282	17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.88160		0.00088		0.97900	0.00098	0.882	17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,786.54500		1.78655		1,719.03250	1.71903	1,786.545	15.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	3.14500		0.00315		3.63250	0.00363	3.145	15.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,247.03580		1.24704		1,180.80510	1.18081	1,247.036	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	13.63580		0.01364		15.40510	0.01541	13.636	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	928.48800		0.92849		865.51120	0.86551	928.488	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	35.08800		0.03509		40.11120	0.04011	35.088	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	919.55420		0.91955		856.64080	0.85664	919.554	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	36.15420		0.03615		41.24080	0.04124	36.154	13.24	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	910.64670		0.91065		847.79590	0.84780	910.647	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	37.24670		0.03725		42.39590	0.04240	37.247	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	831.74000		0.83174		769.47580	0.76948	831.740	13.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	48.34000		0.04834		54.07580	0.05408	48.340	13.18	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	788.96570		0.78897		727.04200	0.72704	788.966	13.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	55.56570		0.05557		61.64200	0.06164	55.566	13.16	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	747.02740		0.74703		685.45600	0.68546	747.027	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	63.62740		0.06363		70.05600	0.07006	63.627	13.13	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	665.89260		0.66589		605.08850	0.60509	665.893	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	82.49260		0.08249		89.68850	0.08969	82.493	13.08	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	588.79640		0.58880		534.36830	0.53437	588.796	13.03	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	105.39640		0.10540		118.96830	0.11897	105.396	13.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	490.18960		0.49019		438.79930	0.43880	490.190	13.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	156.78960		0.15679		173.39930	0.17340	156.790	13.38	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	460.15830		0.46016		409.80220	0.40980	460.158	13.50	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	176.75830		0.17676		194.40220	0.19440	176.758	13.50	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	448.54410		0.44854		398.60540	0.39861	448.544	13.55	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	185.14410		0.18514		203.20540	0.20321	185.144	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	431.54690		0.43155		382.23670	0.38224	431.547	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	198.14690		0.19815		216.83670	0.21684	198.147	13.62	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	404.33950		0.40434		356.08860	0.35609	404.339	13.74	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	220.93950		0.22094		240.68860	0.24069	220.940	13.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	399.06570		0.39907		351.02670	0.35103	399.066	13.76	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	225.66570		0.22567		245.62670	0.24563	225.666	13.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	388.68380		0.38868		341.07200	0.34107	388.684	13.81	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	235.28380		0.23528		255.67200	0.25567	235.284	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	383.57540		0.38358		336.17680	0.33618	383.575	13.83	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	240.17540		0.24018		260.77680	0.26078	240.175	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	378.52170		0.37852		331.33670	0.33134	378.522	13.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	245.12170		0.24512		265.93670	0.26594	245.122	13.85	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	354.06400		0.35406		307.95990	0.30796	354.064	13.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	270.66400		0.27066		292.55990	0.29256	270.664	13.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	330.94060		0.33094		287.88730	0.28789	330.941	14.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	297.54060		0.29754		322.48730	0.32249	297.541	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	309.10990		0.30911		269.10570	0.26911	309.110	14.21	2,163,769.30	7,000	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	325.70990		0.32571		353.70570	0.35371	325.710	14.21	0.00	0	300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	271.90970		0.27191		235.17580	0.23518	271.910	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	388.50970		0.38851		419.77580	0.41978	388.510	14.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	268.44830		0.26845		232.03420	0.23203	268.448	14.60	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	395.04830		0.39505		426.63420	0.42663	395.048	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	255.05200		0.25505		219.89630	0.21990	255.052	14.75	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	421.65200		0.42165		454.49630	0.45450	421.652	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	239.27660		0.23928		205.65330	0.20565	239.277	14.93	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	455.87660		0.45588		490.25330	0.49025	455.877	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	210.73520		0.21074		180.04080	0.18004	210.735	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	527.33520		0.52734		564.64080	0.56464	527.335	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	197.85670		0.19786		168.55050	0.16855	197.857	15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	564.45670		0.56446		603.15050	0.60315	564.457	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	164.13570		0.16414		139.26490	0.13926	164.136	16.00	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	680.73570		0.68074		723.86490	0.72386	680.736	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	145.46110		0.14546		123.20420	0.12320	145.461	16.37	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	762.06110		0.76206		807.80420	0.80780	762.061	16.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	137.15860		0.13716		116.01120	0.11601	137.159	16.56	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	803.75860		0.80376		850.61120	0.85061	803.759	16.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	129.41770		0.12942		109.32470	0.10932	129.418	16.76	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	846.01770		0.84602		893.92470	0.89392	846.018	16.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	122.19750		0.12220		103.10400	0.10310	122.198	16.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	888.79750		0.88880		937.70400	0.93770	888.798	16.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	92.71070		0.09271		77.83540	0.07784	92.711	17.90	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,109.31070		1.10931		1,162.43540	1.16244	1,109.311	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	71.36580		0.07137		59.83990	0.05984	71.366	18.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,337.96580		1.33797		1,394.43990	1.39444	1,337.966	18.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	55.92320		0.05592		46.99230	0.04699	55.923	19.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,572.52320		1.57252		1,631.59230	1.63159	1,572.523	19.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	44.66610		0.04467		37.68410	0.03768	44.666	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,811.26610		1.81127		1,872.28410	1.87228	1,811.266	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	36.34990		0.03635		30.84070	0.03084	36.350	21.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,052.94990		2.05295		2,115.44070	2.11544	2,052.950	21.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	33.23580		0.03324		30.02570	0.03003	33.236	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,199.83580		2.19984		2,264.62570	2.26463	2,199.836	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	32.85610		0.03286		29.80140	0.02980	32.856	22.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,249.45610		2.24946		2,314.40140	2.31440	2,249.456	22.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	31.87890		0.03188		29.25300	0.02925	31.879	23.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,398.47890		2.39848		2,463.85300	2.46385	2,398.479	23.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	31.11240		0.03111		28.86930	0.02887	31.112	24.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,547.71240		2.54771		2,613.46930	2.61347	2,547.712	24.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	14.46310		0.01446		11.26200	0.01126	14.463	28.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,781.06310		3.78106		3,845.86200	3.84586	3,781.063	28.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	10.63230		0.01063		8.16120	0.00816	10.632	28.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,027.23230		4.02723		4,092.76120	4.09276	4,027.232	28.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.48650		10.48650		10.41850	10.41850		14.25	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,406.06540		1.40607		1,339.30950	1.33931	1,406.065	14.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	9.56540		0.00957		10.80950	0.01081	9.565	14.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,396.31690		1.39632		1,329.59040	1.32959	1,396.317	14.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	9.81690		0.00982		11.09040	0.01109	9.817	14.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,386.57500		1.38657		1,319.87790	1.31988	1,386.575	14.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	10.07500	0.01008		11.37790	0.01138	10.075	14.30	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.49760	10.49760		10.42930	10.42930		14.32	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,199.07070	2.19907	2,130.89200	2.13089		2,199.071	16.55	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	1.47070	0.00147		1.59200	0.00159	1.471	16.55	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	544.94790	0.54495	492.08490	0.49208		544.948	13.39	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	147.34790	0.14735	162.78490	0.16278		147.348	13.39	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry			10.54480	10.54480		10.47570	10.47570		14.65	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,248.37940	2.24838	2,179.86600	2.17987		2,248.379	16.64	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	3.57940	0.00358		4.16600	0.00417	3.579	16.64	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	726.69980	0.72670	667.52750	0.66753		726.700	13.41	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	121.89980	0.12190	131.82750	0.13183		121.900	13.41	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.59370	10.59370		10.52370	10.52370		14.82	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	794.24970	0.79425	732.84510	0.73285		794.250	13.50	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	140.54970	0.14055	149.14510	0.14915		140.550	13.50	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	786.84890	0.78685	725.50930	0.72551		786.849	13.50	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	143.14890	0.14315	151.80930	0.15181		143.149	13.50	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	779.48280	0.77948	718.20880	0.71821		779.483	13.50	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	145.78280	0.14578	154.50880	0.15451		145.783	13.50	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.62280	10.62280		10.55260	10.55260		14.91	6,586,136.00	620	28,612.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,627.35460	2.62735	2,557.49550	2.55750		2,627.355	17.20	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	4.55460	0.00455		4.89550	0.00490	4.555	17.20	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,183.69550	2.18370	2,114.77540	2.11478		2,183.695	16.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	10.89550	0.01090		12.17540	0.01218	10.895	16.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	1,998.21170	1.99821	1,929.54060	1.92954		1,998.212	15.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	15.41170	0.01541		16.94060	0.01694	15.412	15.78	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	1,891.54630	1.89155	1,823.05440	1.82305		1,891.546	15.52	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	18.74630	0.01875		20.45440	0.02045	18.746	15.52	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,862.56570	1.86257	1,794.12550	1.79413		1,862.566	15.45	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	19.76570	0.01977		21.52550	0.02153	19.766	15.45	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,651.77630	1.65178	1,583.76180	1.58376		1,651.776	14.94	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	28.97630	0.02898		31.16180	0.03116	28.976	14.94	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,463.45900	1.46346	1,395.92430	1.39592		1,463.459	14.48	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	40.65900	0.04066		43.32430	0.04332	40.659	14.48	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,111.06660	1.11107	1,046.72310	1.04672		1,111.067	13.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	78.26660	0.07827		84.12310	0.08412	78.267	13.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,102.68400	1.10268	1,038.40350	1.03840		1,102.684	13.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	79.88400	0.07988		85.80350	0.08580	79.884	13.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,094.32710	1.09433	1,030.10810	1.03011		1,094.327	13.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	81.52710	0.08153		87.50810	0.08751	81.527	13.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	980.14690	0.98015	916.86570	0.91687		980.147	13.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	107.34690	0.10735		114.26570	0.11427	107.347	13.64	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	940.71850	0.94072	877.79940	0.87780		940.719	13.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	117.91850	0.11792		125.99940	0.12520	117.919	13.63	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	812.45410	0.81245	750.90240	0.75090		812.454	13.61	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	159.65410	0.15965		168.30240	0.16830	159.654	13.61	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	783.64660	0.78365	723.11670	0.72312		783.647	13.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	170.84660	0.17085		180.51670	0.18052	170.847	13.60	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	705.95340	0.70595	650.05200	0.65005		705.953	13.79	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	213.15340	0.21315		227.45200	0.22745	213.153	13.79	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	396.21320	0.39621	355.17860	0.35518		396.213	15.48	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	573.41320	0.57341		602.57860	0.60258	573.413	15.48	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	335.87320	0.33587	299.40820	0.29941		335.873	16.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	713.07320	0.71307	746.80820	0.74681		713.073	16.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	211.83310	0.21183	186.94040	0.18694		211.833	17.83	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,189.03310	1.18903	1,234.34040	1.23434		1,189.033	17.83	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	171.17070	0.17117	150.45730	0.15046		171.171	18.69	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,448.37070	1.44837	1,497.85730	1.49786		1,448.371	18.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	159.89960	0.15990	140.45050	0.14045	159.900	18.97	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,537.09960	1.53710	1,587.85050	1.58785	1,537.100	18.97	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	140.22680	0.14023	123.05690	0.12306	140.227	19.54	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,717.42680	1.71743	1,770.45690	1.77046	1,717.427	19.54	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	136.70100	0.13670	119.94890	0.11995	136.701	19.65	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,753.90100	1.75390	1,807.34890	1.80735	1,753.901	19.65	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	116.60700	0.11661	102.29090	0.10229	116.607	20.39	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,993.80700	1.99381	2,049.69090	2.04969	1,993.807	20.39	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	100.88320	0.10088	91.04270	0.09104	100.883	22.00	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	2,378.08320	2.37808	2,438.44270	2.43844	2,378.083	22.00	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			10.63110	10.63110	10.56090	10.56090		14.91	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Call	1,871.50370	1.87150	1,802.99130	1.80299	1,871.504	15.40	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Put	20.40370	0.02040	22.09130	0.02209	20.404	15.40	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Call	716.69050	0.71669	659.38500	0.65939	716.691	13.79	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Put	215.59050	0.21559	228.48500	0.22849	215.590	13.79	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Call	142.40970	0.14241	125.26240	0.12526	142.410	19.61	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Put	1,751.30970	1.75131	1,804.36240	1.80436	1,751.310	19.61	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry			10.73950	10.73950	10.66920	10.66920		15.28	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Call	949.45520	0.94946	888.08390	0.88808	949.455	13.87	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Put	199.95520	0.19996	208.88390	0.20888	199.955	13.87	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Call	942.51210	0.94251	881.30100	0.88130	942.512	13.88	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Put	203.01210	0.20301	212.10100	0.21210	203.012	13.88	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Call	935.59990	0.93560	874.55050	0.87455	935.600	13.88	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Put	206.09990	0.20610	215.35050	0.21535	206.100	13.88	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Call	742.59060	0.74259	687.65460	0.68765	742.591	14.39	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Put	333.09060	0.33309	348.45460	0.34845	333.091	14.39	0.00	0	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Call	242.27600	0.24228	219.35160	0.21935	242.276	18.73	0.00	0	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Put	1,572.77600	1.57278	1,620.15160	1.62015	1,572.776	18.73	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future			10.77990	10.77990	10.70960	10.70960		15.56	7,545,930.00	700	1,700.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Call	2,889.60350	2.88960	2,819.57660	2.81958	2,889.603	16.96	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Put	9.70350	0.00970	9.97660	0.00998	9.704	16.96	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Call	2,399.66360	2.39966	2,329.97610	2.32998	2,399.664	15.80	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Put	19.76360	0.01976	20.37610	0.02038	19.764	15.80	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Call	1,921.56680	1.92157	1,853.21960	1.85322	1,921.567	14.87	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Put	41.66680	0.04167	43.61960	0.04362	41.667	14.87	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Call	1,828.56890	1.82857	1,760.36480	1.76036	1,828.569	14.73	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Put	48.66890	0.04867	50.76480	0.05076	48.669	14.73	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Call	1,556.00360	1.55600	1,488.30050	1.48830	1,556.004	14.30	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Put	76.10360	0.07610	78.70050	0.07870	76.104	14.30	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Call	1,295.65540	1.29566	1,228.65320	1.22865	1,295.655	13.88	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Put	115.75540	0.11576	119.05320	0.11905	115.755	13.88	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	1,063.95780	1.06396	1,001.18450	1.00118	1,063.958	13.91	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	184.05780	0.18406	191.58450	0.19158	184.058	13.91	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Call	994.23210	0.99423	932.11230	0.93211	994.232	13.99	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Put	214.33210	0.21433	222.51230	0.22251	214.332	13.99	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	811.73270	0.81173	758.47650	0.75848	811.733	14.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	321.83270	0.32183	338.87650	0.33888	321.833	14.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	806.41820	0.80642	753.32790	0.75333	806.418	14.32	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	326.51820	0.32652	343.72790	0.34373	326.518	14.32	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	801.13870	0.80114	748.21440	0.74821	801.139	14.34	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	331.23870	0.33124	348.61440	0.34861	331.239	14.34	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	529.33450	0.52933	487.44770	0.48745	529.334	15.93	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	699.43450	0.69943	727.84770	0.72785	699.434	15.93	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	286.47440	0.28647	261.14770	0.26115	286.474	18.50	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,506.57440	1.50657	1,551.54770	1.55155	1,506.574	18.50	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	271.53450	0.27153	247.46820	0.24747	271.535	18.73	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,591.63450	1.59163	1,637.86820	1.63787	1,591.635	18.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	211.20740		0.21121		192.51150	0.19251	211.207	19.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,031.30740		2.03131	2,082.91150	2.08291	2,031.307	0.00	19.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	175.26180		0.17526	165.54490	0.16554	175.262	0.00	21.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,545.36180		2.54536	2,605.94490	2.60594	2,545.362	0.00	21.60	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.86540		10.86540	10.79510	10.79510		0.00	15.95	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	997.95850		0.99796	939.98500	0.93999	997.959	0.00	14.38	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	292.55850		0.29256	304.88500	0.30488	292.558	0.00	14.38	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	379.52050		0.37952	350.15870	0.35016	379.521	0.00	18.28	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,424.12050		1.42412	1,465.05870	1.46506	1,424.120	0.00	18.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.93190		10.93190	10.86190	10.86190		0.00	16.02	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,952.93170		2.95293	2,884.90480	2.88490	2,952.932	0.00	16.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	21.03170		0.02103	23.00480	0.02300	21.032	0.00	16.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,517.29760		2.51730	2,450.12390	2.45012	2,517.298	0.00	15.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	35.39760		0.03540	38.22390	0.03822	35.398	0.00	15.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,469.35490		2.46935	2,402.29400	2.40229	2,469.355	0.00	15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	37.45490		0.03745	40.39400	0.04039	37.455	0.00	15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,421.52200		2.42152	2,354.57680	2.35458	2,421.522	0.00	15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	39.62200		0.03962	42.67680	0.04268	39.622	0.00	15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,002.96310		2.00296	1,937.64300	1.93764	2,002.963	0.00	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	71.06310		0.07106	75.74300	0.07574	71.063	0.00	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,565.97810		1.56598	1,503.52830	1.50353	1,565.978	0.00	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	134.07810		0.13408	141.62830	0.14163	134.078	0.00	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,482.83600		1.48284	1,421.10240	1.42110	1,482.836	0.00	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	150.93600		0.15094	159.20240	0.15920	150.936	0.00	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,182.08960		1.18209	1,124.38420	1.12438	1,182.090	0.00	14.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	250.18960		0.25019	262.48420	0.26248	250.190	0.00	14.35	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	889.63290		0.88963	838.71800	0.83872	889.633	0.00	15.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	457.73290		0.45773	476.81800	0.47682	457.733	0.00	15.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	684.84590		0.68485	640.79420	0.64079	684.846	0.00	16.24	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	752.94590		0.75295	778.89420	0.77889	752.946	0.00	16.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	532.06830		0.53207	495.33120	0.49533	532.068	0.00	17.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,100.16830		1.10017	1,133.43120	1.13343	1,100.168	0.00	17.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	422.20610		0.42221	391.54350	0.39154	422.206	0.00	18.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,490.30610		1.49031	1,529.64350	1.52964	1,490.306	0.00	18.44	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.11450		11.11450	11.04480	11.04480		0.00	16.54	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	876.20100		0.87620	826.52310	0.82652	876.201	0.00	16.30	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	751.70100		0.75170	771.72310	0.77172	751.701	0.00	16.30	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	872.45270		0.87245	822.89360	0.82289	872.453	0.00	16.32	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	757.95270		0.75795	778.09360	0.77809	757.953	0.00	16.32	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	868.73070		0.86873	819.28510	0.81929	868.731	0.00	16.34	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	764.23070		0.76423	784.48510	0.78449	764.231	0.00	16.34	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry			10.33210		10.33210	10.26560	10.26560		0.00		0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Call	11,210.00000		0.11210	4,560.00000	0.04560	11,210.000	0.00		0.00	0	200.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.33520		10.33520	10.26890	10.26890		0.00	14.31	206,704.00	20	561.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	84,550.77030		0.84551	77,922.49140	0.77922	84,550.770	0.00	18.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	30.77030		0.00031	32.49140	0.00032	30.770	0.00	18.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	83,552.51120		0.83553	76,924.98230	0.76925	83,552.511	0.00	18.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	32.51120		0.00033	34.98230	0.00035	32.511	0.00	18.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	82,554.35700		0.82554	75,927.66410	0.75928	82,554.357	0.00	18.73	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	34.35700		0.00034	37.66410	0.00038	34.357	0.00	18.73	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Call	16,665.02740		0.16665	12,185.53330	0.12186	16,665.027	0.00	14.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Put	5,145.02740		0.05145	7,295.53330	0.07296	5,145.027	0.00	14.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	6,156.25530		0.06156	8,582.73590	0.08583	6,156.255	0.00	14.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	14,676.25530		0.14676	10,472.73590	0.10473	14,676.255	0.00	14.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	9,053.78520		0.09054	6,304.66240	0.06305	9,053.785	0.00	14.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	10,533.78520	0.10534	14,414.66240	0.14415	10,533.785	14.31	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	762.15690	0.00762	673.40670	0.00673	762.157	18.43	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	52,242.15690	0.52242	58,783.40670	0.58783	52,242.157	18.43	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.48340	10.48340	10.41540	10.41540	14.21	0.00	0	0	230.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	38,868.38100	0.38868	34,107.20220	0.34107	38,868.381	13.81	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	23,528.38100	0.23528	25,567.20220	0.25567	23,528.381	13.81	0.00	0	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	31,337.40720	0.31337	27,276.27940	0.27276	31,337.407	14.18	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	31,997.40720	0.31997	34,736.27940	0.34736	31,997.407	14.18	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	30,910.99120	0.30911	26,910.57030	0.26911	30,910.991	14.21	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	32,570.99120	0.32571	35,370.57030	0.35371	32,570.991	14.21	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	30,517.04610	0.30517	26,550.00830	0.26550	30,517.046	14.24	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	33,177.04610	0.33177	36,010.00830	0.36010	33,177.046	14.24	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.62280	10.62280	10.55260	10.55260	14.91	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	50,175.18240	0.50175	52,826.53220	0.52827	50,175.182	15.17	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	43,455.18240	0.43455	39,086.53220	0.39087	43,455.182	15.17	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	43,090.38250	0.43090	38,746.11030	0.38746	43,090.383	15.19	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	50,810.38250	0.50810	53,486.11030	0.53486	50,810.383	15.19	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	42,728.62160	0.42729	38,408.97480	0.38409	42,728.622	15.22	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	51,448.62160	0.51449	54,148.97480	0.54149	51,448.622	15.22	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			10.77990	10.77990	10.70960	10.70960	15.56	0.00	0	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	64,571.94760	0.64572	59,824.18220	0.59824	64,571.948	15.16	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	50,581.94760	0.50582	52,864.18220	0.52864	50,581.948	15.16	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	64,155.30800	0.64155	59,423.47220	0.59423	64,155.308	15.19	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	51,165.30800	0.51165	53,463.47220	0.53463	51,165.308	15.19	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	63,741.28710	0.63741	59,025.72620	0.59026	63,741.287	15.21	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	51,751.28710	0.51751	54,065.72620	0.54066	51,751.287	15.21	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.94850	16.94850	16.81330	16.81330	13.71	50,150,611.50	2,959	0	30,119.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	2,058.55870	2.05856	1,923.36540	1.92337	2,058.559	23.20	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	0.05870	0.00006	0.06540	0.00007	0.059	23.20	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	2,048.55930	2.04856	1,913.36600	1.91337	2,048.559	23.10	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	0.05930	0.00006	0.06600	0.00007	0.059	23.10	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	2,038.55990	2.03856	1,903.36660	1.90337	2,038.560	23.01	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	0.05990	0.00006	0.06660	0.00007	0.060	23.01	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			17.17960	17.17960	17.04120	17.04120	13.59	5,136,700.40	299	0	6,025.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	4,331.65980	4.33166	4,193.19660	4.19320	4,331.660	20.56	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2.05980	0.00206	1.99660	0.00200	2.060	20.56	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	4,182.20110	4.18220	4,043.76130	4.04376	4,182.201	20.32	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2.60110	0.00260	2.56130	0.00256	2.601	20.32	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,941.04860	2.94105	2,802.92220	2.80292	2,941.049	17.29	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	11.44860	0.01145	11.72220	0.01172	11.449	17.29	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,901.39640	2.90140	2,763.32230	2.76332	2,901.396	17.15	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	11.79640	0.01180	12.12230	0.01212	11.796	17.15	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,891.48520	2.89149	2,753.42490	2.75342	2,891.485	17.12	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	11.88520	0.01189	12.22490	0.01222	11.885	17.12	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,881.57520	2.88158	2,743.52850	2.74353	2,881.575	17.08	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	11.97520	0.01198	12.32850	0.01233	11.975	17.08	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	2,693.44160	2.69344	2,555.70080	2.55570	2,693.442	16.40	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	13.84160	0.01384	14.50080	0.01450	13.842	16.40	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	1,809.06580	1.80907	1,676.36250	1.67636	1,809.066	13.17	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	29.46580	0.02947	35.16250	0.03516	29.466	13.17	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	582.93880	0.58294	487.70270	0.48770	582.939	13.41	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	403.33880	0.40334	446.50270	0.44650	403.339	13.41	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	167.70590	0.16771	129.51370	0.12951	167.706	15.50	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	1,388.10590	1.38811	1,488.31370	1.48831	1,388.106	15.50	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			17.39490	17.39490	17.25220	17.25220	14.23	0.00	0	0	250.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,532.75990	1.53276	1,402.00080	1.40200	1,532.760	13.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	177.85990		0.17786		189.80080	0.18980	177.860	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	180.08900		0.18009		192.19380	0.19219	180.089	13.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,524.98900		1.52499		1,394.39380	1.39439	1,524.989	13.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	182.33470		0.18233		194.60820	0.19461	182.335	13.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,517.23470		1.51723		1,386.80820	1.38681	1,517.235	13.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	967.38600		0.96739		859.62300	0.85962	967.386	13.70	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	452.48600		0.45249		487.42300	0.48742	452.486	13.70	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.63710		17.63710		17.49420	17.49420		14.88	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,308.53610		1.30854		1,194.54880	1.19455	1,308.536	14.00	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	511.43610		0.51144		540.34880	0.54035	511.436	14.00	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,302.94160		1.30294		1,189.16360	1.18916	1,302.942	14.01	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	515.84160		0.51584		544.96360	0.54496	515.842	14.01	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,297.37360		1.29737		1,183.80550	1.18381	1,297.374	14.02	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	520.27360		0.52027		549.60550	0.54961	520.274	14.02	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.86940		17.86940		17.72670	17.72670		15.25	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,231.88150		1.23188		1,128.11710	1.12812	1,231.881	14.83	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	902.48150		0.90248		941.41710	0.94142	902.481	14.83	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,227.52240		1.22752		1,123.92510	1.12393	1,227.522	14.84	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	908.12240		0.90812		947.22510	0.94723	908.122	14.84	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	913.77260		0.91377		953.04950	0.95305	913.773	14.85	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,223.17260		1.22317		1,119.74950	1.11975	1,223.173	14.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10069		0.10069		0.09984	0.09984		14.16	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,069.35500		0.01069		984.33470	0.00984	1,069.355	21.01	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	0.05500		0.00000		0.13470	0.00000	0.055	21.01	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	132.54730		0.00133		92.60660	0.00093	132.547	14.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	63.24730		0.00063		108.40660	0.00108	63.247	14.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	0.77780		0.00001		0.66000	0.00001	0.778	21.47	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	931.47780		0.00931		1,016.46000	0.01016	931.478	21.47	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10220		0.10220		0.10133	0.10133		15.07	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,234.98150		0.01235		1,149.70330	0.01150	1,234.981	14.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	14.68150		0.00015		16.70330	0.00017	14.682	14.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	446.29520		0.00446		399.23290	0.00399	446.295	15.07	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	225.99520		0.00226		266.23290	0.00266	225.995	15.07	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	131.13360		0.00131		113.63670	0.00114	131.134	18.06	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	910.83360		0.00911		980.63670	0.00981	910.834	18.06	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10362		0.10362		0.10272	0.10272		15.61	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,407.07550		0.01407		1,331.15640	0.01331	1,407.075	14.70	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	44.67550		0.00045		58.75640	0.00059	44.676	14.70	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	663.42410		0.00663		613.89890	0.00614	663.424	15.61	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	301.02410		0.00301		341.49890	0.00341	301.024	15.61	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	297.64210		0.00298		271.20140	0.00271	297.642	18.13	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	935.24210		0.00935		998.80140	0.00999	935.242	18.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			14.03480		14.03480		13.91350	13.91350		12.34	27,059,094.40	1,928	74,930.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,834.80000		2.83480		2,713.51130	2.71351	2,834.800	15.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00000		0.00000		0.01130	0.00001	0.000	15.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,591.80000		2.59180		2,470.51390	2.47051	2,591.800	15.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.00000		0.00000		0.01390	0.00001	0.000	15.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,541.80000		2.54180		2,420.51450	2.42051	2,541.800	15.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.00000		0.00000		0.01450	0.00001	0.000	15.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,491.80000		2.49180		2,370.51510	2.37052	2,491.800	16.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.00000		0.00000		0.01510	0.00002	0.000	16.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,784.80010		1.78480		1,663.52860	1.66353	1,784.800	17.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.00010		0.00000		0.02860	0.00003	0.000	17.08	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.00010		0.00000		0.03010	0.00003	0.000	17.16	0.00	0	10,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,734.80010		1.73480	1,613.53010	1.61353	1,734.800	17.16	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,534.80260		1.53480	1,413.53740	1.41354	1,534.803	17.46	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	0.00260		0.00000	0.03740	0.00004	0.003	17.46	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,434.81010		1.43481	1,313.57110	1.31357	1,434.810	17.61	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	0.01010		0.00001	0.07110	0.00007	0.010	17.61	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	0.02650		0.00003	0.13490	0.00013	0.026	17.46	0.00	0	25,925.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,334.82650		1.33483	1,213.63490	1.21363	1,334.826	17.46	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,284.83730		1.28484	1,163.68540	1.16369	1,284.837	17.22	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	0.03730		0.00004	0.18540	0.00019	0.037	17.22	0.00	0	800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,184.87370		1.18487	1,063.84900	1.06385	1,184.874	16.75	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	0.07370		0.00007	0.34900	0.00035	0.074	16.75	0.00	0	15,000.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	0.14560		0.00015	0.65220	0.00065	0.146	16.27	0.00	0	12,600.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	1,084.94560		1.08495	964.15220	0.96415	1,084.946	16.27	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	935.20130		0.93520	815.13810	0.81514	935.201	15.57	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	0.40130		0.00040	1.63810	0.00164	0.401	15.57	0.00	0	6,100.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	835.58330		0.83558	716.48380	0.71648	835.583	15.09	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	0.78330		0.00078	2.98380	0.00298	0.783	15.09	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	3.01990		0.00302	9.55860	0.00956	3.020	14.24	0.00	0	3,600.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	637.81990		0.63782	523.05860	0.52306	637.820	14.24	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	133.84070		0.13384	83.27750	0.08328	133.841	12.49	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	99.04070		0.09904	169.77750	0.16978	99.041	12.49	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	70.72250		0.07072	43.20810	0.04321	70.723	12.85	0.00	0	15,250.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	185.92250		0.18592	279.70810	0.27971	185.923	12.85	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	388.05200		0.38805	499.49880	0.49950	388.052	14.12	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	22.85200		0.02285	12.99880	0.01300	22.852	14.12	0.00	0	12,600.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	6.94990		0.00695	3.80440	0.00380	6.950	15.39	0.00	0	12,200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	622.14990		0.62215	740.30440	0.74030	622.150	15.39	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	1.08590		0.00109	0.79540	0.00080	1.086	17.46	0.00	0	10,800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,016.28590		1.01629	1,137.29540	1.13730	1,016.286	17.46	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,315.50090		1.31550	1,436.78500	1.43679	1,315.501	19.02	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.30090		0.00030	0.28500	0.00029	0.301	19.02	0.00	0	7,500.00	
€ / R	On 17/03/2014	Foreign Exchange Future			14.23740		14.23740	14.11320	14.11320		12.63	10,734,999.60	754	28,052.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,761.08260		1.76108	1,641.26730	1.64127	1,761.083	13.60	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	13.68260		0.01368	18.06730	0.01807	13.683	13.60	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,751.26560		1.75127	1,631.51660	1.63152	1,751.266	13.56	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	13.86560		0.01387	18.31660	0.01832	13.866	13.56	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,741.45140		1.74145	1,621.76980	1.62177	1,741.451	13.53	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	14.05140		0.01405	18.56980	0.01857	14.051	13.53	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,604.36710		1.60437	1,485.75940	1.48576	1,604.367	13.01	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	16.96710		0.01697	22.55940	0.02256	16.967	13.01	0.00	0	500.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,411.09010		1.41109	1,297.60430	1.29760	1,411.090	12.43	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	23.69010		0.02369	34.40430	0.03440	23.690	12.43	0.00	0	8,800.00	
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	123.26140		0.12326	106.20570	0.10621	123.261	15.62	0.00	0	5,500.00	
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,235.86140		1.23586	1,343.00570	1.34301	1,235.861	15.62	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future			14.42880		14.42880	14.30160	14.30160		13.48	0.00	0	700.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	897.48440		0.89748	820.48930	0.82049	897.484	12.66	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	258.68440		0.25868	308.88930	0.30889	258.684	12.66	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	262.46110		0.26246	313.03400	0.31303	262.461	12.67	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	891.26110		0.89126	814.63400	0.81463	891.261	12.67	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	885.07430		0.88507	808.81480	0.80881	885.074	12.68	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	266.27430		0.26627	317.21480	0.31721	266.274	12.68	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future			14.64540		14.64540	14.51780	14.51780		14.25	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	869.16640		0.86917	804.36100	0.80436	869.166	13.80	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	563.76640		0.56377	626.56100	0.62656	563.766	13.80	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	864.45990		0.86446	799.91210	0.79991	864.460	13.82	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	569.05990		0.56906	632.11210	0.63211	569.060	13.82	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	859.77800		0.85978	795.48690	0.79549	859.778	13.83	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	574.37800		0.57438		637.68690	0.63769	574.378	13.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.85670		14.85670		14.72870	14.72870		14.88	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	331.81410		0.33181		372.19730	0.37220	331.814	13.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,498.51410		1.49851		1,410.89730	1.41090	1,498.514	13.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,491.74470		1.49174		1,404.30490	1.40430	1,491.745	13.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	335.04470		0.33504		375.60490	0.37560	335.045	13.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,485.00030		1.48500		1,397.73760	1.39774	1,485.000	13.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	338.30030		0.33830		379.03760	0.37904	338.300	13.57	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.10940		15.10940		14.98140	14.98140		15.28	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,106.71840		1.10672		1,048.59830	1.04860	1,106.718	15.04	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	937.31840		0.93732		1,007.19830	1.00720	937.318	15.04	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,102.79460		1.10279		1,044.76890	1.04477	1,102.795	15.06	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	943.39460		0.94339		1,013.36890	1.01337	943.395	15.06	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,098.88080		1.09888		1,040.95560	1.04096	1,098.881	15.07	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	949.48080		0.94948		1,019.55560	1.01956	949.481	15.07	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.84507		110.84507		110.83832	110.83832			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	144.93000		0.14493		151.68000	0.15168	144.930		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	154.93000		0.15493		161.68000	0.16168	154.930		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	164.93000		0.16493		171.68000	0.17168	164.930		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.09791		107.09791		107.09004	107.09004			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	107.91000		0.10791		100.04000	0.10004	107.910		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	97.91000		0.09791		90.04000	0.09004	97.910		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	87.91000		0.08791		80.04000	0.08004	87.910		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.51927		111.51927		111.51093	111.51093			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,529.27000		1.52927		1,520.93000	1.52093	1,529.270		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,519.27000		1.51927		1,510.93000	1.51093	1,519.270		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,509.27000		1.50927		1,500.93000	1.50093	1,509.270		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			411.07800		411.07800		410.99700	410.99700			0.00	0	0.00
AL37	On 08/05/2014	Index Future			416.47800		416.47800		416.40100	416.40100			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			482.62900		482.62900		482.31300	482.31300			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			488.96900		488.96900		488.65400	488.65400			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			434.47600		434.47600		433.48100	433.48100			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			440.18400		440.18400		439.18000	439.18000			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			446.23900		446.23900		445.21700	445.21700			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.42490		9.42490		9.36010	9.36010		12.40	10,207,166.70	1,083	9,437.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,124.90120		1.12490		1,060.11380	1.06011	1,124.901	18.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00120		0.00000		0.01380	0.00001	0.001	18.68	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	825.00810		0.82501		760.39640	0.76040	825.008	18.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.10810		0.00011		0.29640	0.00030	0.108	18.49	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	33.73580		0.03374		52.65180	0.05265	33.736	13.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	158.63580		0.15864		112.75180	0.11275	158.636	13.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	63.76490		0.06376		43.72720	0.04373	63.765	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	98.86490		0.09886		143.62720	0.14363	98.865	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	60.05280		0.06005		40.92060	0.04092	60.053	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	105.15280		0.10515		150.82060	0.15082	105.153	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	111.62290		0.11162		158.16450	0.15816	111.623	13.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	56.52290		0.05652		38.26450	0.03826	56.523	13.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	26.27000		0.02627		16.17250	0.01617	26.270	13.89	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	201.37000		0.20137		256.07250	0.25607	201.370	13.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.24440		0.00024		0.35160	0.00035	0.244	19.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	875.34440		0.87534		940.25160	0.94025	875.344	19.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.06900		0.00007		0.08290	0.00008	0.069	22.21	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,175.16900		1.17517		1,239.98290	1.23998	1,175.169	22.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.50090		9.50090		9.43570	9.43570		11.90	237,522.50	25	3,907.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	246.00520		0.24601		216.14860	0.21615	246.005	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	235.10520		0.23511		270.44860	0.27045	235.105	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	241.18390		0.24118		212.01280	0.21201	241.184	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	240.28390		0.24028		276.31280	0.27631	240.284	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	236.70380		0.23670		207.94080	0.20794	236.704	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	245.80380		0.24580		282.24080	0.28224	245.804	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.57220		9.57220		9.50520	9.50520		12.10	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	216.03120		0.21603		193.77550	0.19378	216.031	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	533.83120		0.53383		578.57550	0.57858	533.831	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	540.80550		0.54081		585.84890	0.58585	540.806	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	213.00550		0.21301		191.04890	0.19105	213.005	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	210.02040		0.21002		188.35780	0.18836	210.020	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	547.82040		0.54782		593.15780	0.59316	547.820	12.55	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.65300		9.65300		9.58610	9.58610		12.21	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	471.43660		0.47144		436.02430	0.43602	471.437	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	358.43660		0.35844		389.92430	0.38992	358.437	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	466.33980		0.46634		431.18990	0.43119	466.340	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	363.33980		0.36334		395.08990	0.39509	363.340	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	461.27880		0.46128		426.39100	0.42639	461.279	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	368.27880		0.36828		400.29100	0.40029	368.279	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.73140		9.73140		9.66270	9.66270		12.38	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	413.93610		0.41394		446.30430	0.44630	413.936	12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	555.33610		0.55534		519.00430	0.51900	555.336	12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	550.25500		0.55026		514.19450	0.51419	550.255	12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	418.85500		0.41886		451.49450	0.45149	418.855	12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	545.20360		0.54520		509.41810	0.50942	545.204	12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	423.80360		0.42380		456.71810	0.45672	423.804	12.35	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.69880		9.69880		9.65820	9.65820		12.97	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	18.51340		0.01851		12.79460	0.01279	18.513	14.43	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	259.71340		0.25971		294.59460	0.29459	259.713	14.43	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	17.29430		0.01729		11.92100	0.01192	17.294	14.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	268.49430		0.26849		303.72100	0.30372	268.494	14.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	16.14970		0.01615		11.10420	0.01110	16.150	14.56	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	277.34970		0.27735		312.90420	0.31290	277.350	14.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.81530		9.81530		9.77320	9.77320		12.17	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	206.13550		0.20614		184.09390	0.18409	206.135	12.54	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	330.83550		0.33084		350.89390	0.35089	330.836	12.54	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	202.59540		0.20260		180.80600	0.18081	202.595	12.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	337.29540		0.33730		357.60600	0.35761	337.295	12.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	199.10860		0.19911		177.57230	0.17757	199.109	12.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	343.80860		0.34381		364.37230	0.36437	343.809	12.60	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.92400		9.92400		9.88030	9.88030		13.64	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	431.88020		0.43188		400.01200	0.40001	431.880	13.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	347.88020		0.34788		359.71200	0.35971	347.880	13.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	352.99290		0.35299		364.98540	0.36499	352.993	13.60	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	426.99290		0.42699		395.28540	0.39529	426.993	13.60	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	422.14730		0.42215		390.60110	0.39060	422.147	13.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	358.14730		0.35815		370.30110	0.37030	358.147	13.61	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			42.27420		42.27420		-26.70630	-26.70630			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			695.21330		695.21330		644.18900	644.18900			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			488.96930		488.96930		423.47090	423.47090			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			309.52940		309.52940		216.66310	216.66310			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.53350		0.53350		0.30160	0.30160			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			87.23280		87.23280		-48.10810	-48.10810			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			663.77180		663.77180		634.06760	634.06760			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			729.66830		729.66830		699.24710	699.24710			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.41890		11.41890		11.30640	11.30640		13.70	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	632.03150		0.63203		522.44130	0.52244	632.032	17.56	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	3.13150		0.00313		6.04130	0.00604	3.131	17.56	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	622.24850		0.62225		512.80590	0.51281	622.248	17.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	3.34850		0.00335		6.40590	0.00641	3.349	17.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	612.47970		0.61248		503.19190	0.50319	612.480	17.46	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	3.57970		0.00358		6.79190	0.00679	3.580	17.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.59310		11.59310		11.47790	11.47790		14.08	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	505.06500		0.50507		421.17420	0.42117	505.065	13.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	201.96500		0.20197		233.27420	0.23327	201.965	13.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	499.14100		0.49914		415.74010	0.41574	499.141	13.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	206.04100		0.20604		237.84010	0.23784	206.041	13.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	493.26410		0.49326		410.35530	0.41036	493.264	13.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	210.16410		0.21016		242.45530	0.24246	210.164	13.65	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.75790		11.75790		11.63990	11.63990		14.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	578.47690		0.57848		500.13150	0.50013	578.477	14.51	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	410.57690		0.41058		450.23150	0.45023	410.577	14.51	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	573.70400		0.57370		495.70390	0.49570	573.704	14.53	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	415.80400		0.41580		455.80390	0.45580	415.804	14.53	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	568.96530		0.56897		491.30720	0.49131	568.965	14.54	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	421.06530		0.42107		461.40720	0.46141	421.065	14.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.69870		1.69870		1.68710	1.68710		14.51	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	516.30380		0.05163		416.35820	0.04164	516.304	15.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	29.30380		0.00293		45.35820	0.00454	29.304	15.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	430.68970		0.04307		337.68400	0.03377	430.690	15.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	43.68970		0.00437		66.68400	0.00667	43.690	15.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	350.61770		0.03506		266.27060	0.02663	350.618	15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	63.61770		0.00636		95.27060	0.00953	63.618	15.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.71820		1.71820		1.70630	1.70630		13.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	643.45740		0.06435		562.59460	0.05626	643.457	13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	361.45740		0.03615		399.59460	0.03996	361.457	13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	589.34650		0.05893		512.10020	0.05121	589.347	13.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	407.34650		0.04073		449.10020	0.04491	407.347	13.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	542.66080		0.05427		469.34400	0.04693	542.661	13.72	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	460.66080		0.04607		506.34400	0.05063	460.661	13.72	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.73640		1.73640		1.72440	1.72440		14.76	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	955.39260		0.09554		863.24920	0.08632	955.393	14.11	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	491.39260		0.04914		519.24920	0.05192	491.393	14.11	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	539.31620		0.05393		566.68910	0.05667	539.316	14.22	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	903.31620		0.09033		810.68910	0.08107	903.316	14.22	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	853.64420		0.08536		765.05440	0.07651	853.644	14.32	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	589.64420		0.05896		621.05440	0.06211	589.644	14.32	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.11481		113.11481		113.10612	113.10612			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,124.81000		2.12481		2,116.12000	2.11612	2,124.810		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,114.81000		2.11481		2,106.12000	2.10612	2,114.810		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,104.81000		2.10481		2,096.12000	2.09612	2,104.810		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.87793		82.64227		9.94600	82.15419			0.00	0	6,292.00
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	2,493.90000		2.49390		2,981.98000	2.98198	2,493.900		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	2,418.37000		2.41837		2,906.45000	2.90645	2,418.370		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	2,342.95000		2.34295		2,831.03000	2.83103	2,342.950		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.00344		79.94578		10.07371	79.45210			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,380.43000		3.38043		3,874.11000	3.87411	3,380.430		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,305.14000		3.30514		3,798.82000	3.79882	3,305.140		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	3,229.95000		3.22995		3,723.63000	3.72363	3,229.950		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			434.11400		434.11400		433.20500	433.20500			0.00	0	465.00
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	58,760.00000		5.87600		67,850.00000	6.78500	58,760.000		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	58,860.00000		5.88600		67,950.00000	6.79500	58,860.000		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	58,960.00000		5.89600		68,050.00000	6.80500	58,960.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			445.86700		445.86700		444.93400	444.93400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	141,230.00000		14.12300	150,560.00000	15.05600	141,230.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	141,330.00000		14.13300	150,660.00000	15.06600	141,330.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	141,430.00000		14.14300	150,760.00000	15.07600	141,430.000			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 06/02/2014	Index Future			200.61400		200.61400	200.67400	200.67400				4,012,280.00	2	1,330.00
IGOV	On 08/05/2014	Index Future			203.27400		203.27400	203.33700	203.33700				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.54500		543.54500	543.51400	543.51400				0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.21000		94.79000	5.21000	94.79000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.24000		94.76000	5.24000	94.76000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.33000		94.67000	5.31000	94.69000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.41000		94.59000	5.39000	94.61000				0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.50000		94.50000	5.48000	94.52000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.64000		94.36000	5.63000	94.37000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.75000		94.25000	5.73000	94.27000				23,543,750.00	1,000	6,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.10000		93.90000	6.10000	93.90000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.52000		93.48000	6.52000	93.48000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.85000		93.15000	6.85000	93.15000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.17000		92.83000	7.17000	92.83000				0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.47000		92.53000	7.47000	92.53000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.51840		8.51840	8.42040	8.42040			12.48	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	381.36990		0.38137	287.00100	0.28700	381.370		15.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	2.96990		0.00297	6.60100	0.00660	2.970		15.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	371.66750		0.37167	277.61950	0.27762	371.668		15.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	3.26750		0.00327	7.21950	0.00722	3.268		15.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	361.99340		0.36199	268.29280	0.26829	361.993		15.07	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	3.59340		0.00359	7.89280	0.00789	3.593		15.07	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.59710		8.59710	8.49780	8.49780			10.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	495.45550		0.49546	411.59180	0.41159	495.456		10.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	38.35550		0.03836	53.79180	0.05379	38.356		10.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	486.88710		0.48689	403.71200	0.40371	486.887		10.24	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	39.78710		0.03979	55.91200	0.05591	39.787		10.24	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	478.56340		0.47856	395.89560	0.39590	478.563		10.23	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	41.46340		0.04146	58.09560	0.05810	41.463		10.23	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.65280		8.65280	8.55220	8.55220			11.86	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	410.98940		0.41099	344.21060	0.34421	410.989		11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	198.18940		0.19819	232.01060	0.23201	198.189		11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	202.28180		0.20228	236.52620	0.23653	202.282		11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	405.08180		0.40508	338.72620	0.33873	405.082		11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	399.22580		0.39923	333.29750	0.33330	399.226		11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	206.42580		0.20643	241.09750	0.24110	206.426		11.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.35800		1.35800		1.35490	1.35490			0.00	0	50.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35810		1.35810		1.35500	1.35500			0.00	0	147.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35830		1.35830		1.35530	1.35530			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.94250		9.94250	0.10057	10.02890	10.02890		14.39	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,753.21880		0.27532	0.10057	3,565.10610	0.35651	2,753.219	15.99	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	228.21880		0.02282	0.10057	176.10610	0.01761	228.219	15.99	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,668.02010		0.26680	0.10057	3,475.01130	0.34750	2,668.020	15.93	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	243.02010		0.02430	0.10057	186.01130	0.01860	243.020	15.93	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,583.65310		0.25837	0.10057	3,385.44240	0.33854	2,583.653	15.87	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	258.65310		0.02587	0.10057	196.44240	0.01964	258.653	15.87	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.93600		9.93600	0.10057	10.02260	10.02260		15.12	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,704.61010		0.27046	0.10057	3,164.88220	0.31649	2,704.610	15.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,744.61010		0.37446	0.10057	3,338.88220	0.33389	3,744.610	15.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,659.70260		0.26597	0.10057	3,116.09350	0.31161	2,659.703	15.03	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,799.70260		0.37997	0.10057	3,390.09350	0.33901	3,799.703	15.03	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,615.26580		0.26153	0.10057	3,067.76930	0.30678	2,615.266	15.02	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,855.26580		0.38553	0.10057	3,441.76930	0.34418	3,855.266	15.02	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.15258		100.96295		8.16413	100.89126			0.00	0	11,259.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,966.26000		1.96626		2,037.95000	2.03795	1,966.260		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,902.58000		1.90258		1,974.27000	1.97427	1,902.580		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,838.94000		1.83894		1,910.63000	1.91063	1,838.940		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.26356		98.37270		8.27543	98.30100			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	4,181.95000		4.18195		4,253.65000	4.25365	4,181.950		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	4,118.20000		4.11820		4,189.90000	4.18990	4,118.200		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	4,054.50000		4.05450		4,126.20000	4.12620	4,054.500		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.36056		116.16768		6.36823	116.15543		2.21	6,621,557.76	57	32,090.00
R157	On 06/02/2014	Bond Future	5.64	Call	74.70000		0.07470		74.80000	0.07480	74.700	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,233.77000		1.23377		1,246.12000	1.24612	1,233.770	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	77.06000		0.07706		77.15000	0.07715	77.060	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,219.93000		1.21993		1,232.27000	1.23227	1,219.930	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	79.48000		0.07948		79.55000	0.07955	79.480	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,206.16000		1.20616		1,218.48000	1.21848	1,206.160	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.57376		110.88598		6.58213	110.87473			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	74.94000		0.07494		74.62000	0.07462	74.940	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,956.52000		1.95652		1,967.45000	1.96745	1,956.520	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	76.38000		0.07638		76.05000	0.07605	76.380	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,944.20000		1.94420		1,955.12000	1.95512	1,944.200	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	77.84000		0.07784		77.50000	0.07750	77.840	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,931.90000		1.93190		1,942.81000	1.94281	1,931.900	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.81248		112.41280		6.82388	112.40036		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	651.26000		0.65126		646.64000	0.64664	651.260	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	730.40000		0.73040		738.22000	0.73822	730.400	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	724.72000		0.72472		732.51000	0.73251	724.720	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	656.50000		0.65650		651.85000	0.65185	656.500	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	662.14000		0.66214		657.46000	0.65746	662.140	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	719.44000		0.71944		727.20000	0.72720	719.440	1.87	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.20038		107.16203		7.21534	107.14947		1.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future	6.19	Call	323.41000		0.32341		320.43000	0.32043	323.410	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,177.37000		1.17737		1,186.95000	1.18695	1,177.370	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	325.98000		0.32598		322.98000	0.32298	325.980	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,171.43000		1.17143		1,180.99000	1.18099	1,171.430	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	328.57000		0.32857		325.55000	0.32555	328.570	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,165.52000		1.16552		1,175.06000	1.17506	1,165.520	1.61	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.45618		117.31440		8.49844	116.95193		13.64	28,038,141.60	239	60,360.00
R186	On 06/02/2014	Bond Future	7.74	Call	631.60000		0.63160		581.38000	0.58138	631.600	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,023.97000		7.02397		7,336.22000	7.33622	7,023.970	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	647.66000		0.64766		596.34000	0.59634	647.660	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,947.43000		6.94743		7,258.58000	7.25858	6,947.430	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	664.04000		0.66404		611.60000	0.61160	664.040	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,871.30000		6.87130		7,181.33000	7.18133	6,871.300	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,115.00000		4.11500		3,900.88000	3.90088	4,115.000	13.77	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,627.53000		1.62753		1,775.88000	1.77588	1,627.530	13.77	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.56439		118.85535		8.60809	118.48931		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	508.97000		0.50897		475.82000	0.47582	508.970	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,877.13000		13.87713		14,210.02000	14.21002	13,877.130	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	518.29000		0.51829		484.61000	0.48461	518.290	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,788.71000		13.78871		14,121.07000	14.12107	13,788.710	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	527.75000		0.52775		493.53000	0.49353	527.750	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,700.54000		13.70054		14,032.36000	14.03236	13,700.540	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,017.94000		1.01794		957.80000	0.95780	1,017.940	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,461.28000		10.46128		10,767.18000	10.76718	10,461.280	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,899.75000		2.89975		2,763.42000	2.76342	2,899.750	13.09	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,582.01000		5.58201		5,811.72000	5.81172	5,582.010	13.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,828.24000		3.82824		3,662.27000	3.66227	3,828.240	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,370.57000		4.37057		4,570.64000	4.57064	4,370.570	13.18	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,459.71000		7.45971		7,209.46000	7.20946	7,459.710	13.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,900.92000		1.90092		2,016.71000	2.01671	1,900.920	13.53	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.66774		115.20035		8.71321	114.82820		13.64	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,768.13000		3.76813		3,621.81000	3.62181	3,768.130	13.56	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,926.71000		6.92671		7,152.54000	7.15254	6,926.710	13.56	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,802.32000		3.80232		3,655.07000	3.65507	3,802.320	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,875.72000		6.87572		7,100.62000	7.10062	6,875.720	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,836.70000		3.83670		3,688.52000	3.68852	3,836.700	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,825.00000		6.82500		7,048.97000	7.04897	6,825.000	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,229.80000		4.22980		4,396.78000	4.39678	4,229.800	13.85	0.00	0	840.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,273.14000		6.27314		6,067.97000	6.06797	6,273.140	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.77451		116.79650		8.82171	116.41919		13.13	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,656.80000		3.65680		3,521.42000	3.52142	3,656.800	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,904.60000		8.90460		9,146.53000	9.14653	8,904.600	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,687.51000		3.68751		3,551.31000	3.55131	3,687.510	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,850.00000		8.85000		9,091.11000	9.09111	8,850.000	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,717.93000		3.71793		3,580.93000	3.58093	3,717.930	12.92	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,795.20000		8.79520		9,035.51000	9.03551	8,795.200	12.92	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,573.42000		7.57342		7,354.33000	7.35433	7,573.420	13.32	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,465.66000		4.46566		4,623.88000	4.62388	4,465.660	13.32	0.00	0	2,010.00
R186	On 21/12/2026	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	Premium Value	Contracts Traded	Open Interest
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 06/02/2014	Bond Future			276.27121		276.27121		276.25502	276.25502			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,718.79000		3.71879		3,734.98000	3.73498	3,718.790		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,728.79000		3.72879		3,744.98000	3.74498	3,728.790		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,738.79000		3.73879		3,754.98000	3.75498	3,738.790		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 06/02/2014	Bond Future			4.56205		104.72156		4.56011	104.72322		1.12	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	611.11000		0.61111		613.38000	0.61338	611.110	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	32.99000		0.03299		33.60000	0.03360	32.990	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	618.51000		0.61851		620.78000	0.62078	618.510	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	31.90000		0.03190		32.51000	0.03251	31.900	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	626.04000		0.62604		628.29000	0.62829	626.040	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	30.94000		0.03094		31.53000	0.03153	30.940	1.16	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.25315		106.09711		4.24862	106.09987		0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	426.63000		0.42663		429.23000	0.42923	426.630	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	130.71000		0.13071		130.55000	0.13055	130.710	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	430.76000		0.43076		433.37000	0.43337	430.760	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	128.78000		0.12878		128.63000	0.12863	128.780	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	434.91000		0.43491		437.53000	0.43753	434.910	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	126.87000		0.12687		126.73000	0.12673	126.870	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.31361		103.14829		3.30861	103.15012		0.58	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	736.02000		0.73602		737.85000	0.73785	736.020	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	17.99000		0.01799		17.99000	0.01799	17.990	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	17.70000		0.01770		17.71000	0.01771	17.700	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	739.34000		0.73934		741.18000	0.74118	739.340	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	742.66000		0.74266		744.50000	0.74450	742.660	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	17.42000		0.01742		17.43000	0.01743	17.420	0.60	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 06/02/2014	Bond Future			210.06621		210.06621		210.36722	210.36722			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	1,076.21000		1.07621		1,377.22000	1.37722	1,076.210		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	1,066.21000		1.06621		1,367.22000	1.36722	1,066.210		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	1,056.21000		1.05621		1,357.22000	1.35722	1,056.210		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.17542		106.73235		7.18240	106.71016		4.72	24,014,778.75	225	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	23.63000		0.02363		24.04000	0.02404	23.630	4.59	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,012.51000		4.01251		4,035.11000	4.03511	4,012.510	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	48.87000		0.04887		49.42000	0.04942	48.870	4.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Put	3,407.05000		3.40705		3,429.79000	3.42979	3,407.050	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	50.68000		0.05068		51.23000	0.05123	50.680	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,375.79000		3.37579		3,398.53000	3.39853	3,375.790	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	52.55000		0.05255		53.10000	0.05310	52.550	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,344.60000		3.34460		3,367.34000	3.36734	3,344.600	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	411.63000		0.41163		410.46000	0.41046	411.630	4.66	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,485.09000		1.48509		1,506.11000	1.50611	1,485.090	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.33494		103.97411		7.34216	103.95270		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	91.98000		0.09198		91.85000	0.09185	91.980	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,958.38000		4.95838		4,979.66000	4.97966	4,958.380	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	93.99000		0.09399		93.86000	0.09386	93.990	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,929.01000		4.92901		4,950.29000	4.95029	4,929.010	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	96.04000		0.09604		95.90000	0.09590	96.040	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,899.68000		4.89968		4,920.95000	4.92095	4,899.680	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	677.80000		0.67780		674.48000	0.67448	677.800	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,158.34000		2.15834		2,176.43000	2.17643	2,158.340	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,394.67000		1.39467		1,387.50000	1.38750	1,394.670	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,201.98000		1.20198		1,216.22000	1.21622	1,201.980	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.49351		105.40540		7.50176	105.38271		4.46	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	788.42000		0.78842		783.85000	0.78385	788.420	4.38	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,606.19000		2.60619		2,624.31000	2.62431	2,606.190	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,273.54000		1.27354		1,266.45000	1.26645	1,273.540	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,835.36000		1.83536		1,850.96000	1.85096	1,835.360	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,285.97000		1.28597		1,278.81000	1.27881	1,285.970	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,820.09000		1.82009		1,835.62000	1.83562	1,820.090	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,298.47000		1.29847		1,291.25000	1.29125	1,298.470	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,804.91000		1.80491		1,820.38000	1.82038	1,804.910	4.44	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.68333		102.70502		7.69238	102.68208		4.33	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	823.88000		0.82388		818.93000	0.81893	823.880	4.24	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,990.12000		2.99012		3,008.11000	3.00811	2,990.120	4.24	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	832.35000		0.83235		827.36000	0.82736	832.350	4.25	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,972.57000		2.97257		2,990.52000	2.99052	2,972.570	4.25	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	840.88000		0.84088		835.85000	0.83585	840.880	4.25	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,955.08000		2.95508		2,972.99000	2.97299	2,955.080	4.25	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 06/02/2014	Bond Future			9.32045		92.53619		9.38817	91.94226			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	435.18000		0.43518		0.00000	0.00000	435.180	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		158.75000	0.15875	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	522.61000		0.52261		0.00000	0.00000	522.610	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		71.32000	0.07132	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	609.90000		0.60990		15.97000	0.01597	609.900	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.42687		93.75158		9.49668	93.15089			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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	494.12000		0.49412		1,094.81000	1.09481	494.120	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	406.92000		0.40692		1,007.61000	1.00761	406.920	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	319.86000		0.31986		920.55000	0.92055	319.860	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.53158		90.78434		9.60382	90.17450			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,333.11000		4.33311		4,942.95000	4.94295	4,333.110	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,241.67000		4.24167		4,851.51000	4.85151	4,241.670	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,150.37000		4.15037	4,760.21000	4.76021		4,150.370		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.42930		103.41981		7.43075	103.41390		7.06	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	106.96000		0.10696	109.91000	0.10991		106.960	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,450.13000		4.45013	4,458.99000	4.45899		4,450.130	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	110.24000		0.11024	113.25000	0.11325		110.240	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,410.56000		4.41056	4,419.48000	4.41948		4,410.560	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	113.61000		0.11361	116.67000	0.11667		113.610	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,371.10000		4.37110	4,380.07000	4.38007		4,371.100	6.86	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.56965		104.77828		7.57092	104.77336		6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	163.02000		0.16302	164.73000	0.16473		163.020	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,298.61000		6.29861	6,305.24000	6.30524		6,298.610	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	166.31000		0.16631	168.04000	0.16804		166.310	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,260.35000		6.26035	6,267.00000	6.26700		6,260.350	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	169.66000		0.16966	171.41000	0.17141		169.660	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,222.16000		6.22216	6,228.83000	6.22883		6,222.160	6.24	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.70685		102.18919		7.70847	102.18325		6.68	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,771.97000		1.77197	1,773.79000	1.77379		1,771.970	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,756.76000		2.75676	2,764.52000	2.76452		2,756.760	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,788.24000		1.78824	1,790.05000	1.79005		1,788.240	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,735.92000		2.73592	2,743.67000	2.74367		2,735.920	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,804.61000		1.80461	1,806.41000	1.80641		1,804.610	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,715.19000		2.71519	2,722.93000	2.72293		2,715.190	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,375.54000		2.37554	2,376.91000	2.37691		2,375.540	6.69	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,107.62000		2.10762	2,114.93000	2.11493		2,107.620	6.69	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.85745		103.60495		7.85917	103.59898		6.55	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,341.36000		1.34136	1,342.81000	1.34281		1,341.360	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,404.51000		4.40451	4,411.93000	4.41193		4,404.510	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,353.17000		1.35317	1,354.63000	1.35463		1,353.170	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,380.37000		4.38037	4,387.80000	4.38780		4,380.370	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,365.06000		1.36506	1,366.51000	1.36651		1,365.060	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,356.31000		4.35631	4,363.73000	4.36373		4,356.310	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,857.52000		2.85752	2,858.16000	2.85816		2,857.520	6.61	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,399.28000		2.39928	2,405.89000	2.40589		2,399.280	6.61	0.00	0	1,270.00
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 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.71529		98.35222		7.72185	98.32190		8.71	18,883,626.24	192	19,992.00
R207	On 06/02/2014	Bond Future	6.64	Call	125.83000		0.12583	127.41000	0.12741		125.830	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,255.34000		5.25534	5,287.24000	5.28724		5,255.340	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	129.56000		0.12956	131.16000	0.13116		129.560	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,209.87000		5.20987	5,241.79000	5.24179		5,209.870	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	133.38000		0.13338	134.99000	0.13499		133.380	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,164.53000		5.16453	5,196.46000	5.19646		5,164.530	8.47	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.84953		99.64406		7.85622	99.61439		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	172.04000		0.17204	172.12000	0.17212		172.040	7.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.19	Put	7,886.11000	7.88611		7,915.86000	7.91586	7,886.110	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	175.45000	0.17545		175.52000	0.17552	175.450	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,840.86000	7.84086		7,870.60000	7.87060	7,840.860	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	178.91000	0.17891		178.97000	0.17897	178.910	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,795.68000	7.79568		7,825.41000	7.82541	7,795.680	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.98082	97.37526		7.98811	97.34428		8.31	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,072.46000	2.07246		2,064.15000	2.06415	2,072.460	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,318.28000	3.31828		3,340.95000	3.34095	3,318.280	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,090.94000	2.09094		2,082.56000	2.08256	2,090.940	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,293.60000	3.29360		3,316.20000	3.31620	3,293.600	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,109.53000	2.10953		2,101.07000	2.10107	2,109.530	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,269.05000	3.26905		3,291.57000	3.29157	3,269.050	8.24	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.11639	98.72441		8.12411	98.69301		8.42	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,835.37000	1.83537		1,828.49000	1.82849	1,835.370	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	5,058.56000	5.05856		5,083.08000	5.08308	5,058.560	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,850.05000	1.85005		1,843.11000	1.84311	1,850.050	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	5,030.90000	5.03090		5,055.36000	5.05536	5,030.900	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,864.81000	1.86481		1,857.82000	1.85782	1,864.810	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,003.34000	5.00334		5,027.75000	5.02775	5,003.340	8.29	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.89459	96.32020		7.90621	96.26015		9.71	120,014,969.20	1,246	10,961.00
R208	On 06/02/2014	Bond Future	6.74	Call	98.61000	0.09861		98.50000	0.09850	98.610	9.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,308.30000	6.30830		6,368.24000	6.36824	6,308.300	9.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	101.78000	0.10178		101.64000	0.10164	101.780	9.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,255.56000	6.25556		6,315.47000	6.31547	6,255.560	9.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	105.19000	0.10519		105.03000	0.10503	105.190	9.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,203.10000	6.20310		6,262.99000	6.26299	6,203.100	9.43	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.01466	94.18944		8.02664	94.12958		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	153.64000	0.15364		152.07000	0.15207	153.640	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,285.85000	9.28585		9,344.14000	9.34414	9,285.850	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	156.87000	0.15687		155.26000	0.15526	156.870	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,233.07000	9.23307		9,291.32000	9.29132	9,233.070	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	160.15000	0.16015		158.50000	0.15850	160.150	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,180.36000	9.18036		9,238.57000	9.23857	9,180.360	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.13048	95.48607		8.14323	95.42448		9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,759.01000	3.75901		3,800.28000	3.80028	3,759.010	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,095.68000	2.09568		2,075.36000	2.07536	2,095.680	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,115.79000	2.11579		2,095.32000	2.09532	2,115.790	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,729.75000	3.72975		3,770.87000	3.77087	3,729.750	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,136.02000	2.13602		2,115.39000	2.11539	2,136.020	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,700.65000	3.70065		3,741.61000	3.74161	3,700.650	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,236.29000	3.23629		3,207.98000	3.20798	3,236.290	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,517.17000	2.51717		2,550.45000	2.55045	2,517.170	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.25508	93.41235		8.26846	93.34998		9.18	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,695.79000	1.69579		1,679.40000	1.67940	1,695.790	8.97	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,594.52000	5.59452		5,640.50000	5.64050	5,594.520	8.97	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,711.67000	1.71167		1,695.15000	1.69515	1,711.670	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,561.37000	5.56137		5,607.22000	5.60722	5,561.370	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,727.64000	1.72764		1,711.00000	1.71100	1,727.640	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,528.33000	5.52833		5,574.06000	5.57406	5,528.330	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,900.80000	3.90080		3,870.05000	3.87005	3,900.800	9.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	8.50	Put	2,767.09000		2.76709		2,798.71000	2.79871	2,767.090	9.27	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.20006		74.60162		9.26759	74.11104		19.81	0.00	0	23,302.00
R209	On 06/02/2014	Bond Future	8.54	Call	756.06000		0.75606		665.51000	0.66551	756.060	19.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,840.40000		5.84040		6,240.43000	6.24043	5,840.400	19.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	772.85000		0.77285		680.63000	0.68063	772.850	19.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,776.06000		5.77606		6,174.42000	6.17442	5,776.060	19.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	789.89000		0.78989		696.00000	0.69600	789.890	19.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,712.11000		5.71211		6,108.80000	6.10880	5,712.110	19.46	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.29659		72.43707		9.36607	71.94085		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	599.72000		0.59972		541.82000	0.54182	599.720	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,374.71000		12.37471		12,813.03000	12.81303	12,374.710	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	609.63000		0.60963		550.92000	0.55092	609.630	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,293.96000		12.29396		12,731.47000	12.73147	12,293.960	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	619.68000		0.61968		560.14000	0.56014	619.680	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,213.49000		12.21349		12,650.17000	12.65017	12,213.490	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,983.75000		5.98375		0.00000	0.00000	5,983.750	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	2,176.86000		2.17686		0.00000	0.00000	2,176.860	20.56	43,537,200.00	20,000	10,000.00
R209	On 07/08/2014	Bond Future			9.38903		73.43435		9.46072	72.93057		19.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,683.74000		3.68374		3,470.97000	3.47097	3,683.740	19.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,218.66000		6.21866		6,509.67000	6.50967	6,218.660	19.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,713.81000		3.71381		3,499.83000	3.49983	3,713.810	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,174.15000		6.17415		6,463.95000	6.46395	6,174.150	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,129.88000		6.12988		6,418.48000	6.41848	6,129.880	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,744.00000		3.74400		3,528.82000	3.52882	3,744.000	19.80	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.48444		71.30681		9.55833	70.79610		20.12	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,957.36000		3.95736		3,746.12000	3.74612	3,957.360	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,529.51000		7.52951		7,828.98000	7.82898	7,529.510	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,985.99000		3.98599		3,773.69000	3.77369	3,985.990	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,483.14000		7.48314		7,781.55000	7.78155	7,483.140	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,014.72000		4.01472		3,801.36000	3.80136	4,014.720	19.87	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,436.98000		7.43698		7,734.33000	7.73433	7,436.980	19.87	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.21918		161.21918		161.20854	161.20854			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	270.82000		0.27082		281.46000	0.28146	270.820		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	280.82000		0.28082		291.46000	0.29146	280.820		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	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	Premium Value	Contracts Traded	Open Interest
R210	On 06/02/2014	Bond Future	161.51	Put	290.82000	0.29082	301.46000	0.30146	290.820		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.02666	129.02666	129.02435	129.02435			193,539,990.00	1,500	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	36.66000	0.03666	34.35000	0.03435	36.660		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	26.66000	0.02666	24.35000	0.02435	26.660		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	16.66000	0.01666	14.35000	0.01435	16.660		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.52879	131.52879	131.52179	131.52179			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,461.21000	1.46121	1,468.21000	1.46821	1,461.210		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,471.21000	1.47121	1,478.21000	1.47821	1,471.210		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,481.21000	1.48121	1,488.21000	1.48821	1,481.210		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.02071	85.74179	9.08842	85.23601		17.65	0.00	0	21,077.00
R213	On 06/02/2014	Bond Future	8.29	Call	663.43000	0.66343	581.71000	0.58171	663.430	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,422.39000	6.42239	6,846.45000	6.84645	6,422.390	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	678.63000	0.67863	595.34000	0.59534	678.630	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,354.91000	6.35491	6,777.40000	6.77740	6,354.910	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	694.09000	0.69409	609.22000	0.60922	694.090	17.34	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,287.80000	6.28780	6,708.71000	6.70871	6,287.800	17.34	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.12123	83.33056	9.19095	82.81904		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	600.52000	0.60052	542.31000	0.54231	600.520	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,662.13000	12.66213	13,115.44000	13.11544	12,662.130	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	610.31000	0.61031	551.29000	0.55129	610.310	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,582.22000	12.58222	13,034.72000	13.03472	12,582.220	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	620.23000	0.62023	560.39000	0.56039	620.230	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,502.56000	12.50256	12,954.24000	12.95424	12,502.560	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.21884	84.47763	9.29090	83.95826		18.01	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,741.02000	3.74102	3,526.31000	3.52631	3,741.020	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,552.82000	6.55282	6,857.48000	6.85748	6,552.820	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,771.35000	3.77135	3,555.42000	3.55542	3,771.350	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,507.14000	6.50714	6,810.58000	6.81058	6,507.140	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,801.81000	3.80181	3,584.67000	3.58467	3,801.810	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,461.68000	6.46168	6,763.91000	6.76391	6,461.680	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.32132	82.10978	9.39570	81.58327		18.05	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,152.43000	4.15243	3,934.39000	3.93439	4,152.430	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,683.64000	7.68364	7,992.11000	7.99211	7,683.640	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,181.76000	4.18176	3,962.65000	3.96265	4,181.760	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,637.36000	7.63736	7,944.76000	7.94476	7,637.360	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,211.19000	4.21119	3,991.02000	3.99102	4,211.190	17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,591.27000	7.59127	7,897.61000	7.89761	7,591.270	17.88	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.33706	75.12816	9.40980	74.58679		21.09	0.00	0	5,098.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,565.61000	1.56561	1,396.02000	1.39602	1,565.610	20.96	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,246.02000	4.24602	4,617.80000	4.61780	4,246.020	20.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.00	Call	1,592.61000		1.59261		1,420.78000	1.42078	1,592.610	20.96	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,193.46000		4.19346		4,563.00000	4.56300	4,193.460	20.96	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,619.89000		1.61989		1,445.81000	1.44581	1,619.890	20.97	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,141.33000		4.14133		4,508.62000	4.50862	4,141.330	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.43239		72.83024		9.50727	72.28249		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,598.14000		2.59814		2,398.93000	2.39893	2,598.140	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,984.36000		5.98436		6,332.90000	6.33290	5,984.360	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,626.55000		2.62655		2,425.76000	2.42576	2,626.550	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,933.29000		5.93329		6,280.25000	6.28025	5,933.290	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,655.14000		2.65514		2,452.76000	2.45276	2,655.140	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,882.53000		5.88253		6,227.90000	6.22790	5,882.530	20.97	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 06/02/2014	Bond Future			9.39912		97.35208		9.46173	96.75637			15,576,332.80	160	10,380.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,044.65000		3.04465		3,640.36000	3.64036	3,044.650		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,943.38000		2.94338		3,539.09000	3.53909	2,943.380		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,842.30000		2.84230		3,438.01000	3.43801	2,842.300		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.49725		94.20897		9.56178	93.60645			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	4,480.94000		4.48094		5,083.46000	5.08346	4,480.940		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	4,378.81000		4.37881		4,981.33000	4.98133	4,378.810		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	4,276.87000		4.27687		4,879.39000	4.87939	4,276.870		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,326.25000		20,326.25000		20,168.24000	20,168.24000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,604.08000		20,604.08000		20,442.16000	20,442.16000			0.00	0	0.00

Total for Derivatives : **973,115,076.15** **76,114** **2 382 780.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.02255			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.78500		104.67127		6.78500	104.65197			1,036,748,000,000.00	152,800,000	76,400,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.30815			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.52500		105.01836		8.52500	104.99415			68,943,380,000,000.00	8,087,200,000	3,863,600,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.17441			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.27816			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.39000		96.07363		9.39000	96.04928			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.08500		102.79535		7.08500	102.77558			418,723,500,000.00	59,100,000	566,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	5.19000	103.06637		5.19000	103.05191			896,832,000,000.00	172,800,000	1,125,200,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.61163			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.67000	105.58617		8.67000	105.56142			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.84000	135.68785		0.84000	135.66375			0.00	0	596,700,000.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	127.71390		2.37000	259.59102			0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.18958			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.54075			0.00	3,320,000,000	830,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.92090			0.00	0	180,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43007			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.49491			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.53801			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.63629			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.54500	107.29656		7.54500	107.27460			759,027,000,000.00	100,600,000	420,300,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50701			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.44000	104.15103		6.44000	104.13280			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.07173			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.39719			0.00	0	120,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.15150			0.00	0	40,000,000.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.11653			0.00	0	140,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.21566			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.38922			0.00	0	50,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.58131			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55613			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.77851			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.25341			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.73599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond		5.29000	130.16862		5.29000	130.13005			0.00	0	338,600,000.00
ABLI03	On 15/03/2015	Spot Bond		3.07000	125.73858		3.07000	125.70856			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.79000	117.02136		2.79000	116.99437			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.44000	100.79595		4.44000	100.76836		8,880,000,000,000.00	2,000,000,000	1,000,000,000.00	
ABLI06	On 19/07/2020	Spot Bond		5.86500	102.46127		5.86500	103.15386			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.07000	115.90289		11.07000	115.86896			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62514			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.65091			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.74231			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.83042			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	112.25075		4.09000	112.22098			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.98334		100.00000	43.87562			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	163.27481		2.11000	163.24018			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.83659		2.76000	153.80130			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	167.39163		2.14000	167.35604			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.15000	167.21817		2.15000	167.18252			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.06625	72.48621		8.06625	72.45776			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.06625	72.48621		8.06625	72.45776			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.97000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.39185			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.92000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.76000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.19000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.38000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.83000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.01429			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91225			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.38000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.98000	106.76740		5.98000	106.75020			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.29000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.17000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.17000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18866			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.07500	113.56381		7.07500	113.54200			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.95275			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.82000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.94000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.73000	93.71632		2.73000	101.03012			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.71129		2.75000	146.19545			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.75000	110.70516		2.75000	190.53556			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.02000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.69000	89.71559		9.69000	90.36721			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.76000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.16304			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.60000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	90.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.88000	107.71540		9.88000	109.27236			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.82500	109.68332		9.82500	109.68484			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.99500	89.37863		8.99500	89.35704		8,995,000,000,000.00	1,000,000,000	500,000,000.00	
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.17000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	106.99000			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		9.92000	108.74121		9.92000	108.97384			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.70000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.37000	107.49702		8.37000	107.47268			0.00	0	109,900,000.00
ABS5	On 01/05/2015	Spot Bond		6.73500	102.85447		6.73500	102.83565		340,791,000,000.00	50,600,000	555,300,000.00	
ABS6	On 01/06/2020	Spot Bond		8.96500	96.40841		8.96500	96.38519		1,737,417,000,000.00	193,800,000	210,400,000.00	
ABS7	On 11/09/2026	Spot Bond		10.08000	92.98493		10.08000	92.95968			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.43500	106.03852		7.43500	106.01714			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.54000	127.74719		1.54000	127.72210		2,310,000,000,000.00	1,500,000,000	1,500,000,000.00	
ABSI2	On 07/12/2023	Spot Bond		2.18000	129.67822		2.18000	263.58505			0.00	0	10,000,000.00
ABSI3	On 31/01/2017	Spot Bond		0.78000	124.41525		0.78000	127.16782			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.01500	124.69732		2.01500	127.17554			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.52727		100.00000	34.44363			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.23500	106.56504		11.23500	106.53286			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.37731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.71976	100.00000	2.71310				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.38739				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.53009				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.21103	100.00000	16.17133				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.36722				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.11362	11.00000	60.09643				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.37506	100.00000	10.34965				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.25338				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.29197				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
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.60868				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.78087				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.53191				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.58378				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.60661				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.69521				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.69521				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.71233				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.49043				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.71233				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.67809				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	86.09860				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.46130				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.49820			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35271			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.43862			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.55272			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.60438			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.62511			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.58362			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.33479			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49044			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.42000	104.75953		9.42000	104.73273			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.36601			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.28000	103.36548		7.28000	103.34509			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.64880			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.76551			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.48862			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	100.71612			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.53976			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.21136			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.24601			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.53187			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.31111			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.31111			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.71612			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.47995			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.46750			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.60470			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01608			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.60300			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.24455			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.36744			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55992			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.93669			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.36289			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.53811			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28707			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26422			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50509			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45734			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33902			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30370			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37225			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50093			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42826			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34525			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36810			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.14485		10.23000	102.11670			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39077			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.90568			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.34908			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28560			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.46500	105.93567		9.46500	105.90891			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49464			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.40139		1.75000	110.50304			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36602			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.36999			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46784			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.51958			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.41607			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.50923			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.45748			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57131			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.72629			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.52993			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.93739			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.50923			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.45824			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.54631			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.57328			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35548			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38664			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.57960			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.56718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68510			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47819			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66855			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67475			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68510			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.90377			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.60235			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.60235			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.53449			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.34988			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37467			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.36016			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.25582			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.39951			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40572			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.46784			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37673			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17712			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.20986			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58684			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70558			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.26597			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.08962			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.97327		100.00000	8.95153			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.24569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.27363			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.29221			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.87341			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.97118			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.10140			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.83812			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.00500		97.83431		8.00500	97.81321			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.11040			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.30952			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.44500		102.48668		8.44500	102.46326			277,502,700,000.00	32,860,000	99,330,000.00
AIR02	On 30/04/2023	Spot Bond	9.52000		114.38753		9.52000	114.35831			662,592,000,000.00	69,600,000	34,800,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		64.91098		100.00000	64.75372			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.15500		110.21329		7.15500	110.19189			1,216,350,000,000.00	170,000,000	1,815,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		61.82443		100.00000	61.67466			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.69872		100.00000	12.67047			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000		151.12845		3.00000	151.09273			0.00	0	1,295,000,000.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.76176		4.79000	130.18032			0.00	0	211,100,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.93484			0.00	280,000,000	140,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.89537			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.89086			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.80496			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	100.00000		80.57395		100.00000	80.39648			2,570,000,000,000,000.00	25,700,000,000	25,700,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.88574			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.05083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.25661			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.93500		105.08004		8.93500	105.05482			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86174			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.70904			0.00	0	10,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		94.86850		100.00000	94.62648			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.59221			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	100.00000		2.22679		100.00000	2.20971		3,780,000,000,000,000.00	37,800,000,000	71,400,000,000.00	
BAW18	On 05/12/2020	Spot Bond	100.00000		0.55670		100.00000	0.55243		5,600,000,000,000,000.00	56,000,000,000	35,500,000,000.00	
BAW19	On 05/12/2020	Spot Bond	8.00000		103.96701		8.00000	96.22504		698,000,000,000,000.00	87,250,000,000	47,200,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.03500		109.85685		7.03500	109.83598		554,358,000,000.00	78,800,000	39,400,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.35851			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.22785			0.00	140,000,000	70,000,000.00
BAW7	On 02/10/2014	Spot Bond	6.42000		103.36316		6.42000	103.34522			0.00	0	20,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.82000		105.31810		8.82000	105.29312			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.56533			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.95801		105.18693		10.95801	104.06969			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.81994		103.02280		10.81994	102.65997			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.87981		102.88887		10.87981	102.57737			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.78616			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94010		102.82846		10.94010	102.46772			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.05102		101.27458		12.05102	101.25655			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.83109			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.83109			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.83116			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.20801		101.62597		11.20801	101.75348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13		On 31/03/2016	Spot Bond		11.11646	103.92954	11.11646	102.50100			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.81994	103.02280	10.81994	102.65997			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		11.09671	103.04815	11.09671	102.61554			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.32689	96.26109	10.32689	101.94240			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.73229			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.71633			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.71633			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.61819			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.98357			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond		10.44747	102.09105	10.44747	101.99914			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.59500	100.55265	11.59500	100.52142			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.42102			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		11.52000	66.68311	11.52000	97.86911			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.98356			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.56167			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	77.95653	12.22500	101.65895			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	100.00000	0.00000	101.68957			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		11.33500	63.75750	11.33500	100.40663			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.63604			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.68065			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.68065			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.82922			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.61462			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.21589			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond		0.00000	100.00000	0.00000	101.69606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07604			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.98357			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.69606			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.95801	105.63532		13.95801	104.57928			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.33351	102.84607		15.33351	102.82450			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.23873	102.55704		14.23873	102.54687			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.25919			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.25919			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.25919			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.34796			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	11.92042		100.00000	11.89780			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.98797		100.00000	21.93470			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.01152		100.00000	19.96304			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.35279		100.00000	12.32287			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.35279		100.00000	12.32287			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.93512		100.00000	14.89893			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.94102		100.00000	12.90967			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	78.01414		100.00000	77.85686			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.76175			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.83182			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.87671			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	105.28132		2.08000	171.96763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205		On 28/04/2028	Spot Bond	8.44000	94.98313	8.44000	136.64987			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.44000	96.32563	8.44000	137.00301			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.82500	95.39769	8.82500	95.37507			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.60882			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.33213			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
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.92568			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.40628			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	85.18519	100.00000	84.98845			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	8.02500	98.11652	8.02500	98.09519		5,127,975,000,000.00	639,000,000	319,500,000.00	
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.75788			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.81275			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83109			0.00	0	60,000,000.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89219			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.95325			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12376			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	9.60384	100.00000	9.58057			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.61878			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.65293			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.66756			0.00	0	80,000,000.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67243			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73092			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.80881			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	9.39647	100.00000	9.37370			0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	9.39647	100.00000	9.37370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38269			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50303			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.53585			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.37000	103.18042		8.37000	103.15705		2,119,284,000,000.00	253,200,000	126,600,000.00	
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63430			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80918			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.72195		100.00000	6.70549			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.72195		100.00000	6.70549			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.76500	106.22349		5.76500	106.20708			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.66966			0.00	0	50,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.10070			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.63262			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.99471			0.00	200,000,000	100,000,000.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.22148			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.26100			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.21655			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.22889			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.25129			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34402			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.50039			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.49053			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	15.21383		100.00000	15.17697			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.30760			0.00	0	100,000,000.00
CBL06	On 02/11/2014	Spot Bond		6.24000	107.07246		6.24000	107.05428			0.00	0	40,500,000.00
CBL08	On 02/11/2016	Spot Bond		9.47000	112.82671		9.47000	112.79788			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.03121				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.10989				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.17000	103.72408	9.17000	103.69840				0.00	0	700,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.24500	103.07719	11.24500	103.04603				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.89087				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.49500	104.16093	11.49500	104.12929				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.56148				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.36000	100.69111	9.36000	100.66568				0.00	0	123,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.26417				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.93500	99.56489	11.93500	99.53353				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58562				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.11266				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.52368				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.32000	92.30010	10.32000	92.27445				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.27000	119.47442	10.27000	119.44173				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.12000	115.15439	10.12000	109.32679				684,112,000,000.00	67,600,000	33,800,000.00
CCT03	On 15/03/2025	Spot Bond	9.46000	114.12751	9.46000	114.09837				58,729,572,000,000.00	6,208,200,000	3,138,800,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.89029				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.72000	102.90767	11.72000	102.87529				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.47345				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.82257				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.57452				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.81142				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.97785				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.02273				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51566			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51005			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53970			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.90582			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.83262			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.83262			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.44866			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		89.46675	100.00000	89.25624				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		89.46675	100.00000	89.25624				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		89.46675	100.00000	89.25624				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.53194			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		89.46675	100.00000	89.25624				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.78605			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.71060			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.32549	10.11000	104.29753				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.71060			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09176			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	107.00518			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.78518	2.76000	114.45757				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	105.86351			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.43925	3.14000	114.41166				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.18990	8.25000	102.16707				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	99.71060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.71060			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.45980		3.10000	114.01180			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.26855		2.40000	113.83144			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.22463			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.09433			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.90520			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.91794			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.13500		102.11932		8.13500	102.09696			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.99437			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97941			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.84711			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.86193			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.18500		102.25577		8.18500	102.23324			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.18500		102.25577		8.18500	102.23324			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	106.63494			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	108.09427			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.23500		101.09504		8.23500	101.07275			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.57345			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.75189			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.86223			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.86223			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		71.55957		100.17539	71.38404			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.68665			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.38760			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.59747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18290			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.19550			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.61612	9.35000	102.59064			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.61612	9.35000	102.59064			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18231			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18284			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	90.64309			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30811			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.79860			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30197			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24218			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24218			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24218			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24218			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24218			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27658			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33373			0.00	200,000,000	200,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33373			0.00	0	100,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33373			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33373			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33373			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34328			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.26500	103.45172	9.26500	103.42584			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.85588			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.33937			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.33937			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.65882			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.81213			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28170			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.12320			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44713			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43678			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45935			0.00	4,050,000,000	4,050,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.23958			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.22352			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.22280			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45519			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.37163			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92737			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31214			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22059			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39537			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63338			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63338			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63338			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63338			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.46242			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.01572			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.85345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55331			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53422			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44484			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53422			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28924			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69174			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44544			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44544			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44004			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.79283			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.34793			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.44337			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.22725			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.96088			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.52904			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.85735			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.25545			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.44669			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.97000	93.98225		10.97000	92.52125			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.49000	93.40923		11.49000	94.06965			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36849			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.70991			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.43553			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.80584			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.74314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	102.63082	8.80500	100.83659				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.47819				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.81487				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	112.61170				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.55476				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.58580				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.70578				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.60235				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.30482				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.30482				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.30482				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.78103				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.23232				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.73356				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36849				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.34602				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.41753				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.72260				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.74651				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.00961				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37743				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.30457				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.43772				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.03202				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.12815				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73836			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.44828			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.88044			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96965			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.70013			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.24498			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.53882			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.31355			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.16631		7.01000	37.77953			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	140.40496			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
CLN81	On 18/04/2028	Spot Bond		8.82500	95.39769		8.82500	128.13483			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.44000	31.15733		8.44000	136.64987			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.44000	31.55409		8.44000	137.00301			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.90439			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.79241			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14245			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14245			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47798			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50086			0.00	400,000,000	200,000,000.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50923			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80584			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35603			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.19437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.68500	110.44009		8.68500	107.04645			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.82000	100.68072		8.82000	100.65685			15,464,988,000,000.00	1,753,400,000	904,700,000.00
COJ05	On 05/06/2023	Spot Bond	10.23000	111.85385		10.23000	111.82320			1,548,822,000,000.00	151,400,000	75,700,000.00
COJ06	On 09/12/2015	Spot Bond	8.03500	110.37967		8.03500	104.95308			147,844,000,000.00	18,400,000	9,200,000.00
COJ07	On 23/03/2021	Spot Bond	9.82000	107.09089		9.82000	107.06253			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.28000	94.66394		10.28000	94.63788			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.17000	94.90835		11.17000	94.88002			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.17000	87.88314		11.17000	87.85690			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.11044			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.13143			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01321			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.60600			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.11482			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.70829			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.68000	89.99029		12.68000	93.40648			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	8.64759		100.00000	8.62030			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.61773			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.09500	98.08804		8.09500	97.26884			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.54882			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	100.00000	80.75221		100.00000	80.57395			4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.23833			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	98.73017			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.63730			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.66330			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.74893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond		6.91500	125.56401		6.91500	118.05461			9,127,800,000,000.00	1,320,000,000	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.42000	107.96473		8.42000	107.94054			71,401,600,000,000.00	8,480,000,000	4,427,900,000.00
DV23	On 27/02/2023	Spot Bond		8.91000	109.47727		8.91000	109.45135			142,546,635,000,000.00	15,998,500,000	9,839,900,000.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.26434			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.05000	132.29162		8.05000	132.26325			28,980,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.56213			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.03077			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03714			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.04101			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.54786			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.83901		0.10000	132.52040			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	114.89342		2.18000	114.86879			6,540,000,000,000.00	3,000,000,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19000	102.53647		2.19000	102.51446			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.27000	102.37600		2.27000	102.69813			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.72000	107.77543		9.72000	107.74764			695,952,000,000.00	71,600,000	35,800,000.00
EMM02	On 11/03/2021	Spot Bond		9.57000	108.43765		9.57000	108.40965			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.22000	99.79612		10.22000	99.76864			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.81000	88.53012		10.81000	92.84110			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.29046			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.67626			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.87768			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.44750			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.23747			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	63.22011		100.00000	63.06528			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ198U	On 12/12/2013	Spot Bond	100.00000		98.38275	100.00000	100.79838				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		95.12981	100.00000	94.89550				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		126.99754	3.00000	126.96747				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.09500		108.09189	11.09500	108.06017				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.33703				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.87799				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.19712				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.85500		83.96719	9.85500	97.17438				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.21449				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.11436				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.35983				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.32997				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.31715				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.36671				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.35107				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.30467				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.31394				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.29221				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.30583				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.28949				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.30083				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.56500		103.98028	6.56500	103.96183			2,626,000,000,000.00	400,000,000	200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.65000		107.02846	7.65000	107.00638			130,203,000,000,000.00	17,020,000,000	17,875,400,000.00	
ES23	On 25/01/2023	Spot Bond	8.57500		112.52159	8.57500	112.49593			34,910,540,000,000.00	4,071,200,000	24,403,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		9.03500	92.68114		9.03500	92.65863			191,000,803,500,000.00	21,140,100,000	9,175,900,000.00
ES33	On 15/09/2033	Spot Bond		9.78500	81.85604		9.85000	81.36104			880,104,975,500,000.00	89,944,300,000	45,015,000,000.00
ES42	On 25/04/2042	Spot Bond		10.08500	86.20855		10.08500	86.18525			243,048,500,000,000.00	24,100,000,000	12,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18761			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89225			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.29548			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.11460			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.33825			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98641			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.12016		100.00000	11.09322			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.82157		100.00000	10.79535			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.02877			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.12042			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.30365			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.48681			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.03500	103.47394		7.03500	103.45418			7,535,188,500,000.00	1,071,100,000	1,907,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.33500	100.59662		9.33500	100.57155			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
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	100.80006			0.00	0	40,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.04005			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.13500	108.76539		11.13500	108.73319			0.00	0	20,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.07089			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.11500	125.44271		2.11500	126.25752			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	129.36567		2.21000	262.94956			221,000,000,000.00	100,000,000	80,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.44000		98.11514		2.44000	103.94670			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.73000		98.94457		2.73000	146.54103			0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.64000		112.51551		2.64000	193.65195			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.34500		113.09061		7.34500	113.06807			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03000		58.30970		8.03000	57.63160			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49300		37.23561		9.49300	36.34549			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.97319		9.73000	35.07866			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.05367			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.29662			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	104.39145			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.94953			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.28807			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.28807			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.05058			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.28299			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80176			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.09994			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53200			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70218			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.79714			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.33152		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.33152		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.06716			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68510			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.07777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.25324			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59614			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.12467			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.49869			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65407			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.26635		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96623			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.36052			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77195			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.89598			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23879			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07158			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33990			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.48839			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23261			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.16036			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.92697			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88977			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39353			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.36258			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.27800			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39765			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01994			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.23617		100.09221	14.20127			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.86714			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.79317			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.02970			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.26399			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.92411			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66058			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	101.68136			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51743			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.56096			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.10874			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.39704			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.38109			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.52993			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.02669		13.22500	52.00809			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43057			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43264			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.19595			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.50716			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.68500	89.00586		3.68500	92.06067			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.58167			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.58167			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.28849			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36849			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.74749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60290			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.47819			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.43885			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.66652			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.72025			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.44315			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.65880			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.83538			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.00548			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.03699			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.93792			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.66674			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.65644			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.90192			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.39712			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76207			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.35500		119.88215		3.35500	115.48179			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.68961			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.70828			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.33500		109.81724		3.33500	115.64700			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		99.12504		1.12000	120.72736			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.35500		106.84629		3.35500	115.48179			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		104.82149		2.10000	122.21595			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		103.80330		2.17000	125.70284			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.86703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.86925			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.32287			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.36658			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44890			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.67720			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.69516			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98417			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.90537			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60855			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.14803			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60649			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.95671			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.20156			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.10369			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.47408	100.00000	9.45088				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.56344	100.00000	13.52016				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000	141.25990	4.24000	141.22171				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.00904				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.77305				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.25930				0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.32148				0.00	2,000,000,000	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.09857				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.19486				0.00	0	40,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.08855				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.72000	124.18787	2.72000	252.42165				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.22000		129.26169		2.22000	262.73813			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		122.03125		2.94000	248.03668			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.48500		102.89940		2.48500	122.92608			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.71086			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.01500		127.20211		2.01500	123.28693			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89021			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.12364			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.58564			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.35192			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		92.18952		2.92000	92.16802			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.04779		104.97509	14.01146			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.21620		101.07593	20.16621			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.27868		100.44759	11.25095			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.32785			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.41740		100.76967	18.37198			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
FRS81	On 30/10/2042	Spot Bond	2.47000		102.17344		2.47000	102.15077			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	101.25152			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.92038			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.40000		96.80095		2.40000	104.35641			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.24754			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.43000		96.51585		2.43000	104.04896			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.14753			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		127.20267		2.42000	327.58542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.02076			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.53398			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.50129			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.47561			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.15198			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.10529			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.34844			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.10102			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.90500		104.07834		5.90500	104.06161			47,240,000,000,000.00	8,000,000,000	2,120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.30500		104.93077		6.30500	104.91277			1,800,708,000,000.00	285,600,000	372,800,000.00
FRX16	On 15/09/2016	Spot Bond	7.30500		103.51112		7.30500	103.49060			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.89000		103.86289		7.89000	103.84069			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.10500		110.14946		8.10500	110.12542			0.00	0	20,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.71000		101.83565		8.71000	101.81167			3,596,359,000,000.00	412,900,000	389,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.01000		106.17618		9.01000	100.23658			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.70000		90.33539		9.70000	90.31176			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.87000		111.08418		9.87000	105.68701			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.70000		93.38242		10.70000	93.35597			0.00	0	20,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.76000		76.45203		10.76000	76.43003			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.15618			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.22051			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.27247			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.29324			0.00	0	2,620,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.34512			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.42816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.49043			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.76018			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.44515			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.05880			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.17000		102.32701		9.17000	102.30181			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
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.52688			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.82571			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.91174			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.21154			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.47428			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.47390			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.47274			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.47504			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.90622			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.18043			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.68637			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.70292			0.00	0	70,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.73488			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.77453			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.82953			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	99.93044			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.21753			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.92213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91532			0.00	0	100,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.22017			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
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00003		100.00000	0.00003			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.09483			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.43154			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92789			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85252			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	100.55706			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.61893			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61470			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.49761			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83762			0.00	0	10,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.72049	102.67300		7.72049	101.62174			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.88042			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.07352	102.70876		8.07352	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.93543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond		8.52417	102.75970		8.52417	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.00262			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93484			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05389			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09534			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.19000	111.25087		8.19000	111.22661			661,752,000,000.00	80,800,000	3,100,400,000.00
HWAY23	On 07/12/2023	Spot Bond		1.99000	131.67877		1.99000	267.65276			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond		1.97000	134.75062		1.97000	268.08529			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.74500	98.82639		9.74500	98.80083			14,048,392,000,000.00	1,441,600,000	820,800,000.00
HWAY35	On 31/07/2035	Spot Bond		9.76500	98.58932		9.76500	98.56377			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	40.65520		100.00000	40.47446			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	11.83320		100.00000	11.78059			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	57.92857		100.00000	57.49376			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	32.28482		100.00000	32.04250			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	19.61346		100.00000	19.46625			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	9.97121		100.00000	9.89637			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.79000	110.85790		1.79000	110.83540			66,404,063,359,000.00	37,097,242,100	82,483,645,700.00
I2038	On 31/01/2038	Spot Bond		2.32000	107.28152		2.32000	107.25823			11,830,355,120,000.00	5,099,291,000	59,604,418,500.00
I2046	On 31/03/2046	Spot Bond		2.41000	104.14129		2.41000	104.11835			650,524,311,000.00	269,927,100	57,844,409,600.00
I2050	On 31/12/2050	Spot Bond		2.39000	111.79538		2.39000	111.77089			12,868,687,320,000.00	5,384,388,000	19,107,100,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.65000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.23500	106.10986		7.23500	106.08903			722,053,000,000.00	99,800,000	49,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.90511				0.00	0	20,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.65156				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.91972				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.01064				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.80500		102.48342	6.80500	102.46466				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.73500		105.76846	7.73500	105.74629				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.52000		107.41178	8.52000	107.38703				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.73500		101.67840	6.73500	101.66010				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.76994				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.29501				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.45836	4.09000	112.42861				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.55500		104.17146	7.55500	104.15047				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.51913				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.55270				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.70301	0.94000	126.55502				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08500		105.91682	2.08500	126.53212				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.76194				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.91951				0.00	0	710,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.19000		103.60283	8.19000	103.57999				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.94442				0.00	0	10,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.67218				0.00	0	30,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.34657				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.76500		100.60151	8.76500	100.57793				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.28000		93.51669	9.28000	93.49364				0.00	0	67,700,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.56304				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.27000	85.45040		8.27000	97.93070			0.00	0	170,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.33000	100.52334		9.33000	101.94622			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58231			0.00	0	40,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.60135			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.49500	100.77785		7.49500	101.90769			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.54500	99.87732		8.54500	101.13838			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00281		100.00000	0.00280			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72862			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.76457			0.00	0	80,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.97000	102.90733		8.97000	97.80862			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.65335		5.00000	100.63971			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.65335		5.00000	100.63971			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.73258		5.00000	101.71894			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.65335		5.00000	100.63971			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.91221		4.00000	100.90117			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.40173			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.31251			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.56462			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.01330		9.20000	108.98636			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32867			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32867			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35988			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.94038		100.00000	8.91849			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.70910			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.47966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.37223			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.23500		101.59717		9.23500	101.57184			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.14568			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.32938			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.92301			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.83771			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		5.99478	100.00000		5.97606			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		98.38275	100.00000		98.11828			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		89.90148	100.00000		89.68059			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000		97.44215		5.25000	97.44215			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.25000		99.94250		5.25000	99.88506		210,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
INA402	On 07/01/2014	Spot Bond	5.35000		99.53315		5.35000	99.47510			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.35000		99.43161		5.35000	99.37367			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000		99.33027		5.35000	99.27246			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.35000		99.22914		5.35000	99.17144			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000		99.11206		5.45000	99.05343			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.45000		99.00950		5.45000	98.95098			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000		98.90714		5.45000	98.84875			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000		98.80500		5.45000	98.74673			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	100.00000		80.57395	100.00000		80.39648		3,000,000,000,000,000.00	30,000,000,000	20,000,000,000.00	
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.54827			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.33677			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.51673			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.95801		104.22234		10.95801	103.43552			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.95801		102.08216		10.95801	102.03553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.55100				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87339				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51749				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.13103	6.50000	101.11326				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.63338				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.14804				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.25805				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.25805				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.36140				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.46081				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	94.15131				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.10700				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.93900				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.41576				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.80324				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85952				0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.63075				0.00	15,000,000,000	15,000,000,000.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.16089				0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	102.38539				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.41815				0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.10207				0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13552				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.49777				0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.76105				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	100.00000	1.78012	100.00000	1.75698				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.22055			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.11219			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.09300			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	100.00000	43.90021		100.00000	43.85107			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	83.73559		100.00000	83.54952			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.61818			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.09199			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10644			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93354			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95470			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.96885			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.24500	102.88388		8.24500	102.86105			265,489,000,000.00	32,200,000	36,100,000.00
IPL4		On 29/03/2014	Spot Bond	5.89000	102.64823		5.89000	102.63197			0.00	0	512,500,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70958			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.67000	105.37654		8.67000	105.35184			1,768,680,000,000.00	204,000,000	243,800,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.07574			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.05850			0.00	0	20,000,000.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.20664			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.58129			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.41500	107.82713		8.41500	107.80285			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.71408			0.00	0	20,000,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.97927			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.17500	97.92266		3.17500	116.97858			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.91000	95.08027	3.91000	127.68824				2,346,000,000,000.00	600,000,000	300,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.34086				0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.15159				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.12145				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.85984				0.00	0	10,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.43706				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.79000	90.36521	3.79000	91.13089				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.79000	90.28987	3.79000	97.11817				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.87277				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.46989				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.92301				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.83500	107.70946	11.83500	107.67525				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.84781				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.91000	94.07122	3.91000	127.68824				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.11508				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.78574				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.26495				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000	97.44214	5.25000	99.95687				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637				0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000	99.50412	5.35000	99.44610				0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.35000	99.40263	5.35000	99.34473				0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000	99.30135	5.35000	99.24357				0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000	99.20028	5.35000	99.14262				0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.45000	99.08274	5.45000	99.02414				0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.45000	98.96561	5.45000	98.92175				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA408		On 20/02/2014	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.45168			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.67658			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.70076			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.65384			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07094			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.79566			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.58322			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.57388			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37659			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.58073			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.25383			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.25528			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01198			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.95479			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96187			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97602			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91232			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83151			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67653			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.42580			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.35738			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.61355			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.41165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		98.11321	100.00000	97.84946				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		79.53890	100.00000	79.31034				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		69.52381	100.00000	69.39163				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.68529				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.29432	100.00000	41.19429				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.94983				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.91908	100.00000	13.88536				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.00241				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		41.72924	100.00000	41.41602				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		44.52751	100.00000	44.19328				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		54.51829	100.00000	54.34808				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.97808				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.78086				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.82000		138.39516	8.82000	138.36216				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.69466				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.44250				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.64211				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.77000		98.97461	8.77000	98.95152				0.00	0	211,300,000.00
LGL03	On 03/04/2018	Spot Bond	8.92000		68.56675	8.92000	96.79052				0.00	0	10,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.43000		99.75434	9.43000	101.49570				0.00	0	75,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.78592				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.48500		98.42145	11.48500	98.39143			23,888,800,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.76455				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.49247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.52838			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.57137			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52247			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.92859			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.48542			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82800			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.23568			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.99192			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	42.80680		100.00000	42.48658			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	41.72924		100.00000	41.41602			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.39642			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.40539			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.33863			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.01123			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85634			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.57761			0.00	0	70,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.31268			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.98441			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01359			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49177			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.92795			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.92106			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35946			0.00	1,000,000,000	500,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.39130			0.00	0	1,500,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.72164			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	88.84322		100.00000	88.63119			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	84.75520		100.00000	84.56215			20,000,000,000,000.00	200,000,000	100,000,000.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	92.60916		100.00000	92.38049			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	63.53092		100.00000	63.37532			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	39.60712		100.00000	39.51117			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.13172		100.00000	16.09222			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.38409		100.00000	39.28763			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.68500	102.72148		8.68500	102.69749			0.00	0	189,500,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.84925			0.00	0	0.00
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	99.86114			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99195			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99971			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03839			0.00	0	160,000,000.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.84555			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.99047			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.00500	102.89972		8.00500	102.87754			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.75500	106.25365		8.75500	106.22891			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.64500	106.18955		9.64500	106.16237			0.00	0	20,000,000.00
MET01	On 15/12/2014	Spot Bond		5.18000	108.40576		5.18000	103.77207			12,017,600,000,000.00	2,320,000,000	1,360,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.28282			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.33475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond		9.63000	104.80169		9.63000	104.86363			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.23500	103.97731		7.23500	103.95689			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.11129			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.93000	99.71572		8.93000	99.69179			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	7.16815		100.00000	6.81389			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.10641			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.63000	99.70864		8.63000	99.68549			0.00	0	212,300,000.00
MTN02	On 13/07/2014	Spot Bond		6.31000	106.29160		6.31000	106.27366			0.00	0	216,500,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.33500	106.71087		7.33500	106.68998		42,971,364,000,000.00	5,858,400,000	1,489,200,000.00	
MTN04	On 13/07/2017	Spot Bond		8.57500	108.73558		8.57500	108.71077			0.00	0	103,500,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.08126		100.89771	6.06641			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.16289		100.61875	6.14788			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	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.35589			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.36166			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.36789			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.37354			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.37621			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.41049			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.45021			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.25504		100.00000	0.25442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.25504	100.00000	0.25442				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.13000		95.13572	9.13000	95.11226				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.18500		100.86568	7.18500	101.83469				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.94367				0.00	3,200,000,000	800,000,000.00
NBK11A	On 28/11/2020	Spot Bond	9.15000		103.55224	9.15000	99.00121				299,205,000,000.00	32,700,000	21,800,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.05634				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.37150				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.81960				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.54004				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.46744				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.66663				0.00	0	100,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.11265				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.93500		108.30390	6.93500	108.28350				278,787,000,000.00	40,200,000	919,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.94169				0.00	0	3,050,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.60500		115.17722	8.60500	115.15042				0.00	0	92,300,000.00
NBK4	On 28/10/2024	Spot Bond	10.99500		32.09985	10.99500	32.09068				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.48500		104.06414	7.48500	104.04313				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.84983				0.00	0	10,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.89856				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.59500		102.20066	6.59500	102.18255				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.37022				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.68500		105.35661	7.68500	105.33467				0.00	0	36,300,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.28216				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.19631				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34606				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.16072				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00260				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01529				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	86.60281				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01190				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	100.76122				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.83350				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.69154				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.06079				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	82.72641				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.59067				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.47260				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.07931				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38877				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.40220				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31915				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.08542				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.26826				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.25659				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25556				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		8.18500	106.12980		8.18500	106.10628			351,955,000,000.00	43,000,000	21,500,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.90106			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.12310			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.44000	103.46311		5.44000	103.44783			0.00	0	696,900,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91006			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.02000	111.72016		12.02000	111.68413			420,700,000,000.00	35,000,000	17,500,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.88136			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			6,980,000,000,000,000.00	69,800,000,000	30,000,000,000.00
NET48	On 03/06/2014	Spot Bond		100.00000	53.97888		100.00000	53.56475			3,000,000,000,000,000.00	30,000,000,000	15,000,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.02246			0.00	0	20,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.23000	159.39681		2.23000	159.36254			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.68000	106.73626		8.68000	106.71161			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	102.75781			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.75781			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.31000	105.65487		9.31000	105.78358			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.22899			0.00	0	70,000,000.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.45081			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.21714			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.21495			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.22377			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.51000	105.63224		9.51000	106.86256			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.23261			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.22383			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.22904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.71000	105.60985		9.71000	105.73358			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.24668			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23614			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.23255			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.29897			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.27768			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.23958			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.68500	102.89250		6.68500	102.87415			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.42500	115.50630		8.42500	115.48012			6,005,340,000,000.00	712,800,000	856,400,000.00
NRA022	On 31/10/2022	Spot Bond		8.90000	121.49695		8.90000	121.46773			9,172,340,000,000.00	1,030,600,000	767,400,000.00
NRA023	On 31/05/2023	Spot Bond		2.12500	165.06659		2.12500	165.03150			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.50000	121.93949		9.50000	121.90840			6,479,000,000,000.00	682,000,000	341,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.87718			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.85372			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.89854			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.62038			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.40761			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35402			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.14671			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.18903			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.74828		100.00000	15.71013			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	28.94041		100.00000	28.87030			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.46500	105.27097		6.46500	105.25257			1,457,857,500,000.00	225,500,000	299,500,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.37370		100.00000	9.35099			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.08000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		44.68152	100.00000	44.57327				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.71547				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.86866				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.51041				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.35800				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.33681				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.20567				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.28641				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	100.00000	1.19135		100.00000	1.17359			9,270,000,000,000,000.00	92,700,000,000	55,000,000,000.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.72760				0.00	0	270,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.31754				0.00	0	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.29352				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.43728				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.37211				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.32191				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.52039				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.43759				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.37429				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.61224				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.51395				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.43540				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.64378				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.66439				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.67366				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.69425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.78276			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.80332			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.36001			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69168			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.23500		108.43654		6.23500	108.41815			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.06000		96.20862		5.06000	96.19534			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.24000		37.82187		8.24000	37.81352			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.23000		115.06252		6.23500	115.03406		0,947,551,394,000,000.00	62,367,800,000	32,564,250,000.00	
R158	On 15/09/2015	Spot Bond	6.23500		115.05358		6.23500	115.03406			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.13500		89.83751		6.13500	89.82251			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.23500		121.27656		6.23500	121.25599			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.06500		84.72906		6.06500	84.71508			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.38000		121.43716		8.42000	121.06094		9,900,482,088,458,000.00	74,759,199,100	25,881,954,000.00	
R187P	On 21/12/2026	Spot Bond	8.16000		35.23928		8.16000	35.23158			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.08000		32.88369		8.08000	32.87657			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		273.61795		1.72000	273.56286		81,273,419,532,000.00	47,251,988,100	23,175,900,000.00	
R201	On 21/12/2014	Spot Bond	4.69000		108.09097		4.69000	108.07727		782,221,650,000,000.00	66,785,000,000	27,970,000,000.00	
R202	On 07/12/2033	Spot Bond	2.16000		208.04876		2.15000	208.31697		346,306,978,368,000.00	60,327,304,800	55,665,538,100.00	
R2023	On 28/02/2023	Spot Bond	8.07000		100.00246		8.08000	99.91723		5,170,296,558,507,000.00	40,681,110,100	61,140,473,400.00	
R203	On 15/09/2017	Spot Bond	7.06500		105.71694		7.07000	105.67995		8,820,674,472,150,000.00	48,503,110,000	70,331,200,000.00	
R2030	On 31/01/2030	Spot Bond	9.03000		95.48893		9.03000	94.07388		2,299,038,000,000,000.00	54,600,000,000	111,400,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.31000		95.29385		9.31000	95.27029		3,657,097,409,000,000.00	92,813,900,000	85,667,900,000.00	
R204	On 21/12/2018	Spot Bond	7.33500		106.42740		7.33500	106.40645		1,541,137,069,700,000.00	73,433,820,000	40,703,687,800.00	
R2048	On 28/02/2048	Spot Bond	9.38500		95.84651		9.38500	95.82224		8,407,891,048,500,000.00	95,886,100,000	76,270,900,000.00	
R206	On 15/01/2014	Spot Bond	5.32000		103.14863		5.31500	103.13426		1,321,079,956,000,000.00	48,323,300,000	56,962,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.62500	101.02094		7.63000	100.97660			0,076,156,595,000,000.00	21,463,160,000	06,028,061,800.00
R208	On 31/03/2021	Spot Bond		7.81000	95.40386		7.82000	95.33083			7,664,894,823,520,000.00	81,420,592,000	66,310,989,900.00
R209	On 31/03/2036	Spot Bond		9.13000	73.89189		9.19500	73.39556			5,015,297,243,100,000.00	44,610,870,000	53,497,400,000.00
R210	On 31/03/2028	Spot Bond		2.01000	159.67098		2.01000	159.63754			23,659,999,440,000.00	11,771,144,000	38,710,362,000.00
R211	On 31/01/2017	Spot Bond		0.24000	129.28315		0.24000	129.26232			5,131,101,936,000.00	21,379,591,400	26,750,181,000.00
R212	On 31/01/2022	Spot Bond		1.51500	131.90725		1.51500	131.88145			202,366,417,698,000.00	33,575,193,200	86,265,121,000.00
R213	On 28/02/2031	Spot Bond		8.94500	84.92606		9.01000	84.41314			0,055,077,183,500,000.00	24,100,300,000	90,869,388,300.00
R214	On 28/02/2041	Spot Bond		9.33500	73.88535		9.33500	73.86673			4,587,818,502,500,000.00	62,701,500,000	79,998,400,000.00
R225C	On 15/03/2014	Spot Bond		4.55000	98.78094		4.55000	98.76877			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.66000	96.49966		4.66000	96.48738			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.29500	92.41047		6.29500	92.39465			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.13500	89.83751		6.13500	89.82251			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.05500	87.31774		6.05500	87.30335			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.06500	84.72906		6.06500	84.71508			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.72500	99.80620		4.72500	99.79330			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.74500	97.49492		4.74500	97.48243			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.69500	95.28390		4.69500	95.27182			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.20500	91.01328		6.20500	90.99809			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.07500	88.50210		6.07500	88.48763			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.05500	85.93547		6.05500	85.92147			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.11500	83.26266		6.11500	83.24896			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.04500	78.25721		7.04500	78.24241			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.09500	75.44702		7.09500	75.43265			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.34000	72.08403		7.34000	72.06984			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.32000	69.59986		7.32000	69.58619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.30000	67.21427		7.30000	67.20110			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.29000	64.88514		7.29000	64.87245			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.59000	61.42999		7.59000	61.41749			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.57000	59.26431		7.57000	59.25228			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.74000	56.40224		7.74000	56.39054			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.71000	54.42707		7.71000	54.41582			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.68000	52.53625		7.68000	52.52543			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.65000	50.72579		7.65000	50.71539			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.61000	49.03695		7.61000	49.02694			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.57000	47.42264		7.57000	47.41301			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.36000	42.17653		8.36000	42.16709			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.32000	40.65629		8.32000	40.64723			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.28000	39.20593		8.28000	39.19724			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.24000	37.82187		8.24000	37.81352			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.20000	36.50072		8.20000	36.49270			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.16000	35.23928		8.16000	35.23158			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.12000	34.03456		8.12000	34.02716			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.08000	32.88369		8.08000	32.87657			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.16981			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23382			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.21543			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.24460			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.10504			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.32105		100.00000	13.28878			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.90521		100.00000	3.89575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93334			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.98411			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98326			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18467			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89458			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.82779			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15006			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.31745			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87986			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.27414			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.03541			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.55827			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.93094			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98136			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.85584			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81881			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.33617			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.12583			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.03396			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	100.97138			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.90348			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.06421			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94828			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.91632			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	102.15111			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.87340			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.91046			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.57980		12.35000	106.54509			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91712			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.46448		100.00000	12.43429			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.90361			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.34204			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.33448			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.03856			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12818			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.22331			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.46275		100.00000	1.45913			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	9.93555		100.00000	9.91148			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	14.64641		100.00000	14.61093			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.25325		100.00000	12.23825			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	24.65484		100.00000	24.46978			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.66976			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.47694			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.12000	105.73045		9.12000	105.70455			0.00	0	656,500,000.00
RW23	On 10/12/2023	Spot Bond	8.00000	0.00000		8.00000	8.00000			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.00000	0.00000		8.00000	8.00000			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.33471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond		7.53500	108.94256		7.53500	108.92029			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.20231			0.00	0	30,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.12000	101.90129		9.12000	101.87632		56,179,200,000,000.00	6,160,000,000	1,580,000,000.00	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.84018			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.77161			0.00	600,000,000	600,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.72136			0.00	300,000,000	300,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.86020			0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.84337			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.48500	103.24207		7.48500	103.22112			0.00	0	1,158,100,000.00
SBK9	On 10/04/2018	Spot Bond		8.93500	99.40413		8.93500	99.38027		332,382,000,000.00	37,200,000	489,500,000.00	
SBK111	On 09/04/2014	Spot Bond		1.84000	131.99863		1.84000	131.97054		21,528,000,000.00	11,700,000	51,700,000.00	
SBN27	On 15/09/2015	Spot Bond		7.69500	112.48124		7.69500	112.45777			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.55500	112.72444		7.55500	112.70135			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.48500	112.84631		7.48500	112.82341			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.47000	101.14948		8.47000	101.12631			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.63000	112.59406		7.63000	112.57077			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.59500	112.65488		7.59500	112.63168			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.79563			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.03782			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.67071			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19997			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.12000	104.32557		8.12000	104.30263			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.47920			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15609			0.00	0	300,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.33178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.38169			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.47000		108.37492		9.47000	108.34752			0.00	0	10,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.07000		100.43032		10.07000	100.40306			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.40587			0.00	0	20,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.59586			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.48260			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.18618			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.82500		100.48003		8.82500	100.45607			504,790,000,000.00	57,200,000	377,700,000.00
SBS3	On 25/05/2026	Spot Bond	9.12000		93.47391		9.12000	93.45090			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.52000		95.41738		9.52000	95.39287			0.00	0	70,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.41500		113.97463		7.41500	113.95208			768,194,000,000.00	103,600,000	205,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		128.95034		2.25000	262.10508			0.00	0	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.70301		0.94000	126.55502			0.00	0	60,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.25000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.72195		100.00000	6.70549			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.22406		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		110.91920		1.51000	124.40032			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.13103		6.50000	101.11326			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.73861			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.23871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.69312			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.10000		102.76934		9.10000	102.74435			0.00	0	47,300,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.87850			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03578			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.33889			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.20242			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.58924			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.04662		100.00000	9.97121			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.53500		107.98427		7.53500	107.96257			12,658,800,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.93500		99.45420		8.93500	101.73972			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.47000		101.14948		8.47000	101.12631			31,508,400,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.34950			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.25361			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.40813			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.25557			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66298			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.17000		107.53822		8.17000	107.51470			245,100,000,000.00	30,000,000	30,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12414			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.09019			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.91068			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50000		94.35269		9.50000	94.32863			45,600,000,000,000.00	4,800,000,000	2,571,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01652			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.40057			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.78906			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.42800		87.29683		9.42800	87.27475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	9.49000	87.00377		9.49000	86.98162			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	5.93500	106.81314		5.93500	106.79607			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.89000	95.21966		8.89000	95.19716			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50809			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.25000	101.84813		8.25000	101.82539			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.13500	113.45842		7.13500	113.43645			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.54000	102.56221		2.54000	102.93038			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.28500	101.28634		8.28500	102.48799			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.32469			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.22553			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.16896			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.84000	109.33392		9.84000	109.57211			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00905			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.01663			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.42293			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.24000	75.11248		10.24000	75.85321			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	100.00000	25.38806		100.00000	100.00000			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.94186			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.81095			0.00	200,000,000	100,000,000.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.31551			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.21286			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.21363			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.11163			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.00482			0.00	200,000,000	100,000,000.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.95745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.89994			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.91244			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.90091			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.89834			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.91331			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.81204			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.79362			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.70343			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.69500	112.04983		6.69500	112.02955			3,753,217,000,000.00	560,600,000	260,400,000.00
SZ25	On 30/09/2025	Spot Bond	9.02000	101.49000		9.02000	101.46541			16,236,000,000.00	1,800,000	1,200,000.00
T018	On 15/07/2014	Spot Bond	100.00000	69.24441		100.00000	69.09198			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	59.81108		100.00000	59.66619			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	19.19947		100.00000	19.15295			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.52500	102.12629		6.52500	102.10837			113,535,000,000.00	17,400,000	11,600,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.78862			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.50652			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25805			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00933			0.00	0	110,000,000.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.87028			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62295			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.48500	105.94695		7.48500	105.92579			0.00	0	20,000,000.00
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	100.27704			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.83942			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.86529			0.00	0	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.98657		7.83000	102.96508			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82518			0.00	0	10,000,000.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.85753			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.71910			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.82518			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.85753			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.53517		7.16000	102.71242			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.92087			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91570			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.03957			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.02282			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.52701			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46952			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.82389			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.86529			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.15773		8.73000	103.21054			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.52701			0.00	0	100,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55124			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.80500	101.34671		8.80500	99.34841			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.92345			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.58463			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.03699			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.66382			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.43757			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.92917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87347			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.50523		101.06155	6.48933			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.82000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.00434			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.93636			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.98799			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.53211			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83563			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.85390			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86695			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.85390			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.86695			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.87347			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.84607			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86695			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93868			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.93868			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93868			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04294			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.06898			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03642			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55620			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.58860			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57564			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.16670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.08500	106.16402		8.08500	106.14091			0.00	0	110,700,000.00
TL20	On 22/02/2020	Spot Bond	7.80500	96.05105		7.80500	96.00547			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.00000	104.70592		8.00000	104.68324		371,036,682,400,000.00	46,379,585,300	18,970,585,300.00	
TN20	On 17/09/2020	Spot Bond	8.97000	109.93944		8.97000	109.91280		669,379,098,219,000.00	74,624,202,700	25,278,002,700.00	
TN23	On 06/11/2023	Spot Bond	9.28000	110.59547		9.28000	110.56776		309,952,000,000,000.00	33,400,000,000	8,840,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.57000	102.30049		9.57000	102.27451		461,274,000,000,000.00	48,200,000,000	13,810,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.55000	95.57779		9.55000	95.55316		248,452,800,000,000.00	26,016,000,000	6,785,200,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64974			0.00	0	160,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.23076			0.00	3,100,000,000	1,600,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52314			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.36276			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.37310			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.37410			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.42479			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52989			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98725			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.02750			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.05163			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16075		10.00000	100.13394			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.15674		9.75000	100.13060			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.15612		100.00000	10.12994			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.07001			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.04550			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.94037			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.69021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.43877			0.00	200,000,000	100,000,000.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.67551			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.48141			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.44315			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.22025			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.23462			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.81051			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.51296			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.35846			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.82573			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	64.99950		100.00000	64.25292			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.76675			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73726			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.35395			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.31201			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.25300			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.84959			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.31201			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.74000			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.31316			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.22000	110.47000		9.22000	110.44250			732,068,000,000.00	79,400,000	39,700,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.14684			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91096			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.41000	104.74221		9.41000	104.71561			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.03881			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.07605			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.47947			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.49689			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.49769			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16665			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20275			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.59500	113.52952		6.59500	113.50917			31,656,000,000,000.00	4,800,000,000	9,683,100,000.00
WS05	On 01/08/2018	Spot Bond		0.77000	241.66367		0.77000	241.62127			4,620,000,000,000.00	6,000,000,000	4,094,400,000.00
WSP1	On 28/05/2015	Spot Bond		6.53500	103.61555		6.53500	103.59715			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.57500	104.48178		7.57500	104.46032			79,408,725,000,000.00	10,483,000,000	8,441,500,000.00
WSP3	On 28/05/2019	Spot Bond		7.89000	105.05602		7.89000	105.03357			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.25500	103.87593		8.25500	103.85272			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.36000	103.70104		8.36000	103.67758			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.18500	90.89116		6.18500	90.87611			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.71500	98.53620		4.71500	98.52366			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.72500	97.38258		4.72500	97.37022			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.11500	89.35753		6.11500	89.34274			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		4.70500	95.52957		4.70500	95.51730			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.18500	90.87611		6.18500	90.86107			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.28000	65.98100		7.28000	65.96796			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	27.33397		100.00000	27.28212			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	14.46822		100.00000	14.44077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										1.95e+017	6,900,778,900	23 581 199 100.00
Grand Total:										1.95e+017	6,900,855,014	23 583 581 880.00