



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/12/2013

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	10.44290	10.44290		10.33520	10.33520		14.72	200,190,393.00	19,170	516,715.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,042.90000	3.04290	2,935.20000	2.93520	3,042.900	21.44	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.44	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,442.90000	2.44290	2,335.20000	2.33520	2,442.900	30.08	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.08	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,692.90860	1.69291	1,585.21070	1.58521	1,692.909	29.88	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.00860	0.00001	0.01070	0.00001	0.009	29.88	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,542.91360	1.54291	1,435.21940	1.43522	1,542.914	27.92	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.01360	0.00001	0.01940	0.00002	0.014	27.92	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,515.01490	1.51501	1,407.32180	1.40732	1,515.015	27.55	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.01490	0.00001	0.02180	0.00002	0.015	27.55	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,465.01740	1.46502	1,357.32680	1.35733	1,465.017	26.90	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.01740	0.00002	0.02680	0.00003	0.017	26.90	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,442.91870	1.44292	1,335.22940	1.33523	1,442.919	26.61	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.01870	0.00002	0.02940	0.00003	0.019	26.61	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,415.02050	1.41502	1,307.33310	1.30733	1,415.020	26.25	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.02050	0.00002	0.03310	0.00003	0.020	26.25	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,342.92610	1.34293	1,235.24520	1.23525	1,342.926	25.30	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.02610	0.00003	0.04520	0.00005	0.026	25.30	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,242.93690	1.24294	1,135.27080	1.13527	1,242.937	24.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.03690	0.00004	0.07080	0.00007	0.037	24.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,042.97870	1.04298	935.38960	0.93539	1,042.979	21.38	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.07870	0.00008	0.18960	0.00019	0.079	21.38	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	943.03700	0.94304	835.52510	0.83553	943.037	20.32	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.13700	0.00014	0.32510	0.00033	0.137	20.32	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	893.08220	0.89308	785.62960	0.78563	893.082	19.79	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	0.18220	0.00018	0.42960	0.00043	0.182	19.79	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	853.12980	0.85313	745.73920	0.74574	853.130	19.36	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	0.22980	0.00023	0.53920	0.00054	0.230	19.36	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	843.14370	0.84314	735.77120	0.73577	843.144	19.26	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	0.24370	0.00024	0.57120	0.00057	0.244	19.26	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	753.31760	0.75332	646.16920	0.64617	753.318	18.30	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.41760	0.00042	0.96920	0.00097	0.418	18.30	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	743.34390	0.74334	636.22930	0.63623	743.344	18.19	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	0.44390	0.00044	1.02930	0.00103	0.444	18.19	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	703.46800	0.70347	596.51230	0.59651	703.468	17.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	0.56800	0.00057	1.31230	0.00131	0.568	17.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	693.50460	0.69350	586.59530	0.58660	693.505	17.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	0.60460	0.00060	1.39530	0.00140	0.605	17.66	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	643.72860	0.64373	537.10400	0.53710	643.729	17.13	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	0.82860	0.00083	1.90400	0.00190	0.829	17.13	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	594.04270	0.59404	487.81490	0.48781	594.043	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	1.14270	0.00114	2.61490	0.00261	1.143	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	544.48560	0.54449	439.46360	0.43946	544.486	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	1.58560	0.00159	4.26360	0.00426	1.586	16.07	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	485.34970	0.48535	382.59380	0.38259	485.350	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	2.44970	0.00245	7.39380	0.00739	2.450	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	446.56040	0.44656	345.64100	0.34564	446.560	15.45	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	3.66040	0.00366	10.44100	0.01044	3.660	15.45	1,464.16	400	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	352.12360	0.35212	258.14530	0.25815	352.124	15.29	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	9.22360	0.00922	22.94530	0.02295	9.224	15.29	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	315.83500	0.31584	225.72580	0.22573	315.835	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	12.93500	0.01294	30.52580	0.03053	12.935	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	306.93740	0.30694	217.89950	0.21790	306.937	15.21	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	14.03740	0.01404	32.69950	0.03270	14.037	15.21	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	272.15570	0.27216	187.82160	0.18782	272.156	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	19.25570	0.01926	42.62160	0.04262	19.256	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	263.68230	0.26368	180.62680	0.18063	263.682	15.13	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	20.78230	0.02078	45.42680	0.04543	20.782	15.13	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	255.30560	0.25531	173.56860	0.17357	255.306	15.11	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	22.40560	0.02241	48.36860	0.04837	22.406	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	222.84720	0.22285	146.76260	0.14676	222.847	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	29.94720	0.02995	61.56260	0.06156	29.947	15.05	8,984.16	300	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	207.30320	0.20730	134.25390	0.13425	207.303	15.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	34.40320	0.03440	69.05390	0.06905	34.403	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	184.92940	0.18493	116.65820	0.11666	184.929	14.97	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	42.02940	0.04203	81.45820	0.08146	42.029	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	143.92260	0.14392	86.46610	0.08647	143.923	14.87	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	61.02260	0.06102	111.26610	0.11127	61.023	14.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	119.61000	0.11961	71.70890	0.07171	119.610	14.80	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	76.71000	0.07671	136.50890	0.13651	76.710	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	80.76500	0.08076	48.72450	0.04872	80.765	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	117.86500	0.11787	193.52450	0.19352	117.865	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	73.48480	0.07348	44.15090	0.04415	73.485	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	130.58480	0.13058	208.95090	0.20895	130.585	15.16	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	70.06430	0.07006	42.01800	0.04202	70.064	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	137.16430	0.13716	216.81800	0.21682	137.164	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	57.75850	0.05776	34.42400	0.03442	57.759	15.59	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	164.85850	0.16486	249.22400	0.24922	164.858	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	55.00490	0.05500	32.74170	0.03274	55.005	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	172.10490	0.17210	257.54170	0.25754	172.105	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	45.15650	0.04516	26.77420	0.02677	45.156	16.03	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	202.25650	0.20226	291.57420	0.29157	202.257	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	35.16850	0.03517	20.79840	0.02080	35.168	16.46	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	242.26850	0.24227	335.59840	0.33560	242.268	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	27.32270	0.02732	16.15300	0.01615	27.323	16.90	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	284.42270	0.28442	380.95300	0.38095	284.423	16.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	16.44810	0.01645	9.77140	0.00977	16.448	17.77	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	373.54810	0.37355	474.57140	0.47457	373.548	17.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	13.43250	0.01343	8.00890	0.00801	13.433	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	410.53250	0.41053	512.80890	0.51281	410.533	18.12	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	8.98700	0.00899	5.00970	0.00501	8.987	18.81	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	486.08700	0.48609	589.80970	0.58981	486.087	18.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	5.73380	0.00573	3.07250	0.00307	5.734	19.30	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	562.83380	0.56283	667.87250	0.66787	562.834	19.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	2.28100	0.00228	1.20510	0.00121	2.281	20.01	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	709.38100	0.70938	816.00510	0.81601	709.381	20.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1.66840	0.00167	0.87890	0.00088	1.668	20.24	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	758.76840	0.75877	865.67890	0.86568	758.768	20.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	0.64680	0.00065	0.33940	0.00034	0.647	20.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	907.74680	0.90775	1,015.13940	1.01514	907.747	20.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.24960	0.00025	0.16600	0.00017	0.250	21.64	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,057.34960	1.05735	1,164.96600	1.16497	1,057.350	21.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.11200	0.00011	0.08090	0.00008	0.112	23.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,257.21200	1.25721	1,364.88090	1.36488	1,257.212	23.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.04070	0.00004	0.03290	0.00003	0.041	26.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,557.14070	1.55714	1,664.83290	1.66483	1,557.141	26.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.01590	0.00002	0.01450	0.00001	0.016	29.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,907.11590	1.90712	2,014.81450	2.01481	1,907.116	29.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.01140	0.00001	0.01680	0.00002	0.011	30.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,057.11140	2.05711	2,164.81680	2.16482	2,057.111	30.52	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.45980	10.45980	10.35200	10.35200		14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	910.82460	0.91082	803.68580	0.80369	910.825	16.61	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	1.02460	0.00102	1.68580	0.00169	1.025	16.61	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	871.04140	0.87104	764.05250	0.76405	871.041	16.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	1.24140	0.00124	2.05250	0.00205	1.241	16.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	861.10280	0.86110	754.15650	0.75416	861.103	16.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	1.30280	0.00130	2.15650	0.00216	1.303	16.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	851.16730	0.85117	744.26590	0.74427	851.167	16.17	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	1.36730	0.00137	2.26590	0.00227	1.367	16.17	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	381.58440	0.38158	292.47650	0.29248	381.584	13.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	21.78440	0.02178	40.47650	0.04048	21.784	13.82	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	114.43640	0.11444	77.26980	0.07727	114.436	14.47	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	164.63640	0.16464	235.26980	0.23527	164.636	14.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	36.71830	0.03672	23.86840	0.02387	36.718	16.49	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	416.91830	0.41692	511.86840	0.51187	416.918	16.49	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.47850	10.47850	10.37050	10.37050		14.21	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	498.77900	0.49878	405.25460	0.40525	498.779	13.21	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	20.27900	0.02028	34.75460	0.03475	20.279	13.21	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	159.95380	0.15995	115.92310	0.11592	159.954	14.21	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	181.45380	0.18145	245.42310	0.24542	181.454	14.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.51770	10.51770	10.40920	10.40920		14.17	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,217.84510	2.21785	2,109.36460	2.10936	2,217.845	19.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.14510	0.00015	0.16460	0.00016	0.145	19.25	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	468.78420	0.46878	384.83340	0.38483	468.784	13.37	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	71.08420	0.07108	95.63340	0.09563	71.084	13.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	235.32590	0.23533	183.32380	0.18332	235.326	14.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	227.62590	0.22763	284.12380	0.28412	227.626	14.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	231.11440	0.23111	179.85860	0.17986	231.114	14.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	233.41440	0.23341	290.65860	0.29066	233.414	14.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	226.97010	0.22697	176.45640	0.17646	226.970	14.30	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	239.27010	0.23927	297.25640	0.29726	239.270	14.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.56270	10.56270	10.45370	10.45370		14.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,263.24080	2.26324	2,154.23470	2.15423	2,263.241	17.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.54080	0.00054	0.53470	0.00053	0.541	17.73	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	632.06160	0.63206	542.07940	0.54208	632.062	13.17	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	69.36160	0.06936	88.37940	0.08838	69.362	13.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	287.62060	0.28762	235.20380	0.23520	287.621	14.41	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	294.92060	0.29492	351.50380	0.35150	294.921	14.41	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	283.31250	0.28331	231.76980	0.23177	283.313	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	300.61250	0.30061	358.06980	0.35807	300.613	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	279.06080	0.27906	228.38820	0.22839	279.061	14.45	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	306.36080	0.30636	364.68820	0.36469	306.361	14.45	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.56420	10.56420	10.45520	10.45520		14.48	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	265.91580	0.26592	217.45510	0.21746	265.916	14.59	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	331.71580	0.33172	392.25510	0.39226	331.716	14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.56570	10.56570	10.45680	10.45680		14.49	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,480.60740	1.48061	1,372.53330	1.37253	1,480.607	14.93	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	4.90740	0.00491	5.73330	0.00573	4.907	14.93	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,470.74400	1.47074	1,362.70040	1.36270	1,470.744	14.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	5.04400	0.00504	5.90040	0.00590	5.044	14.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,460.88420	1.46088	1,352.87200	1.35287	1,460.884	14.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	5.18420	0.00518	6.07200	0.00607	5.184	14.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.59300	10.59300	10.48340	10.48340		14.61	1,242,188,145.00	117,265	156,554.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,893.30760	2.89331	2,783.69970	2.78370	2,893.308	19.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.30760	0.00031	0.29970	0.00030	0.308	19.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,393.88030	2.39388	2,284.28160	2.28428	2,393.880	17.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.88030	0.00088	0.88160	0.00088	0.880	17.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,895.81770	1.89582	1,786.54500	1.78655	1,895.818	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	2.81770	0.00282	3.14500	0.00315	2.818	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,354.55170	1.35455	1,247.03580	1.24704	1,354.552	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	11.55170	0.01155	13.63580	0.01364	11.552	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,030.36700	1.03037	928.48800	0.92849	1,030.367	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	27.36700	0.02737	35.08800	0.03509	27.367	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,021.23160	1.02123	919.55420	0.91955	1,021.232	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	28.23160	0.02823	36.15420	0.03615	28.232	13.51	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,012.11860	1.01212	910.64670	0.91065	1,012.119	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	29.11860	0.02912	37.24670	0.03725	29.119	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	931.18200	0.93118	831.74000	0.83174	931.182	13.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	38.18200	0.03818	48.34000	0.04834	38.182	13.47	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	887.13310	0.88713	788.96570	0.78897	887.133	13.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	44.13310	0.04413	55.56570	0.05557	44.133	13.45	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	843.80740	0.84381	747.02740	0.74703	843.807	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	50.80740	0.05081	63.62740	0.06363	50.807	13.43	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	759.55790	0.75956	665.89260	0.66589	759.558	13.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	66.55790	0.06656	82.49260	0.08249	66.558	13.39	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	678.88250	0.67888	588.79640	0.58880	678.883	13.35	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	85.88250	0.08588	105.39640	0.10540	85.883	13.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	570.48730	0.57049	490.18960	0.49019	570.487	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	127.48730	0.12749	156.78960	0.15679	127.487	13.57	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	537.74030	0.53774	460.15830	0.46016	537.740	13.68	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	144.74030	0.14474	176.75830	0.17676	144.740	13.68	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	525.02340	0.52502	448.54410	0.44854	525.023	13.73	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	152.02340	0.15202	185.14410	0.18514	152.023	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	506.36130	0.50636	431.54690	0.43155	506.361	13.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	163.36130	0.16336	198.14690	0.19815	163.361	13.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	476.35380	0.47635	404.33950	0.40434	476.354	13.91	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	183.35380	0.18335	220.93950	0.22094	183.354	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	470.51840	0.47052	399.06570	0.39907	470.518	13.94	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	187.51840	0.18752	225.66570	0.22567	187.518	13.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	459.00730	0.45901	388.68380	0.38868	459.007	13.98	1,836,029.20	4,000	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	196.00730	0.19601	235.28380	0.23528	196.007	13.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	453.33350	0.45333	383.57540	0.38358	453.333	14.01	1,813,334.00	4,000	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	200.33350	0.20033	240.17540	0.24018	200.333	14.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	447.71620	0.44772	378.52170	0.37852	447.716	14.03	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	204.71620	0.20472		245.12170	0.24512	204.716	14.03	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	420.43360	0.42043		354.06400	0.35406	420.434	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	227.43360	0.22743		270.66400	0.27066	227.434	14.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	394.49110	0.39449		330.94060	0.33094	394.491	14.26	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	251.49110	0.25149		297.54060	0.29754	251.491	14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	369.86610	0.36987		309.10990	0.30911	369.866	14.38	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	276.86610	0.27687		325.70990	0.32571	276.866	14.38	83,059.83	300	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	324.45500	0.32446		271.90970	0.27191	324.455	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	331.45500	0.33145		388.50970	0.38851	331.455	14.61	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	320.46450	0.32046		268.44830	0.26845	320.465	14.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	337.46450	0.33746		395.04830	0.39505	337.464	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	304.98170	0.30498		255.05200	0.25505	304.982	14.78	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	361.98170	0.36198		421.65200	0.42165	361.982	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	286.67860	0.28668		239.27660	0.23928	286.679	14.96	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	393.67860	0.39368		455.87660	0.45588	393.679	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	253.37370	0.25337		210.73520	0.21074	253.374	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	460.37370	0.46037		527.33520	0.52734	460.374	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	238.25690	0.23826		197.85670	0.19786	238.257	15.49	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	495.25690	0.49526		564.45670	0.56446	495.257	15.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	198.41440	0.19841		164.13570	0.16414	198.414	16.03	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	605.41440	0.60541		680.73570	0.68074	605.414	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	175.92610	0.17593		145.46110	0.14546	175.926	16.38	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	682.92610	0.68293		762.06110	0.76206	682.926	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	165.76090	0.16576		137.15860	0.13716	165.761	16.56	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	722.76090	0.72276		803.75860	0.80376	722.761	16.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	156.45190	0.15645		129.41770	0.12942	156.452	16.75	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	763.45190	0.76345		846.01770	0.84602	763.452	16.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	147.75000	0.14775		122.19750	0.12220	147.750	16.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	804.75000	0.80475		888.79750	0.88880	804.750	16.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	112.02700	0.11203		92.71070	0.09271	112.027	17.87	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,019.02700	1.01903		1,109.31070	1.10931	1,019.027	17.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	86.24660	0.08625		71.36580	0.07137	86.247	18.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,243.24660	1.24325		1,337.96580	1.33797	1,243.247	18.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	67.39440	0.06739		55.92320	0.05592	67.394	19.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,474.39440	1.47439		1,572.52320	1.57252	1,474.394	19.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	53.61000	0.05361		44.66610	0.04467	53.610	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,710.61000	1.71061		1,811.26610	1.81127	1,710.610	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	43.41140	0.04341		36.34990	0.03635	43.411	21.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,950.41140	1.95041		2,052.94990	2.05295	1,950.411	21.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	38.57040	0.03857		33.23580	0.03324	38.570	22.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,095.57040	2.09557		2,199.83580	2.19984	2,095.570	22.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	37.13260	0.03713		32.85610	0.03286	37.133	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,144.13260	2.14413		2,249.45610	2.24946	2,144.133	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	35.72120	0.03572		31.87890	0.03188	35.721	23.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,292.72120	2.29272		2,398.47890	2.39848	2,292.721	23.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	34.58000	0.03458		31.11240	0.03111	34.580	24.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,441.58000	2.44158		2,547.71240	2.54771	2,441.580	24.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	18.84770	0.01885		14.46310	0.01446	18.848	28.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,675.84770	3.67585		3,781.06310	3.78106	3,675.848	28.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	14.03150	0.01403		10.63230	0.01063	14.032	28.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,921.03150	3.92103		4,027.23230	4.02723	3,921.032	28.82	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.59630	10.59630		10.48650	10.48650	10.59630	14.64	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,514.53160	1.51453		1,406.06540	1.40607	1,514.532	14.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	8.23160	0.00823		9.56540	0.00957	8.232	14.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,504.74060	1.50474		1,396.31690	1.39632	1,504.741	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	8.44060	0.00844		9.81690	0.00982	8.441	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,494.95420	1.49495		1,386.57500	1.38657	1,494.954	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	8.65420		0.00865		10.07500	0.01008	8.654	14.84	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.60770		10.60770		10.49760	10.49760		14.71	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,309.14510		2.30915		2,199.07070	2.19907	2,309.145	17.24	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	1.44510		0.00145		1.47070	0.00147	1.445	17.24	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	628.10070		0.62810		544.94790	0.54495	628.101	13.57	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	120.40070		0.12040		147.34790	0.14735	120.401	13.57	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry			10.65670		10.65670		10.54480	10.54480		15.02	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,359.78280		2.35978		2,248.37940	2.24838	2,359.783	17.00	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	3.08280		0.00308		3.57940	0.00358	3.083	17.00	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	820.61420		0.82061		726.69980	0.72670	820.614	13.75	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	103.91420		0.10391		121.89980	0.12190	103.914	13.75	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.70740		10.70740		10.59370	10.59370		15.19	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	889.33300		0.88933		794.24970	0.79425	889.333	13.83	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	121.93300		0.12193		140.54970	0.14055	121.933	13.83	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	881.66710		0.88167		786.84890	0.78685	881.667	13.83	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	124.26710		0.12427		143.14890	0.14315	124.267	13.83	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	874.03170		0.87403		779.48280	0.77948	874.032	13.83	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	126.63170		0.12663		145.78280	0.14578	126.632	13.83	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.73730		10.73730		10.62280	10.62280		15.37	23,944,179.00	2,230	30,612.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,741.30840		2.74131		2,627.35460	2.62735	2,741.308	17.51	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	4.00840		0.00401		4.55460	0.00455	4.008	17.51	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,296.88470		2.29688		2,183.69550	2.18370	2,296.885	16.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	9.58470		0.00958		10.89550	0.01090	9.585	16.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	2,110.93520		2.11094		1,998.21170	1.99821	2,110.935	16.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	13.63520		0.01364		15.41170	0.01541	13.635	16.12	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,003.96930		2.00397		1,891.54630	1.89155	2,003.969	15.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	16.66930		0.01667		18.74630	0.01875	16.669	15.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,974.89880		1.97490		1,862.56570	1.86257	1,974.899	15.82	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	17.59880		0.01760		19.76570	0.01977	17.599	15.82	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,763.31250		1.76331		1,651.77630	1.65178	1,763.313	15.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	26.01250		0.02601		28.97630	0.02898	26.013	15.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,574.01150		1.57401		1,463.45900	1.46346	1,574.011	14.93	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	36.71150		0.03671		40.65900	0.04066	36.712	14.93	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,217.08580		1.21709		1,111.06660	1.11107	1,217.086	14.10	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	69.78580		0.06979		78.26660	0.07827	69.786	14.10	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,208.20860		1.20821		1,102.68400	1.10268	1,208.209	14.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	70.90860		0.07091		79.88400	0.07988	70.909	14.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,199.34600		1.19935		1,094.32710	1.09433	1,199.346	14.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	72.04600		0.07205		81.52710	0.08153	72.046	14.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,079.30850		1.07931		980.14690	0.98015	1,079.309	13.87	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	92.00850		0.09201		107.34690	0.10735	92.009	13.87	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,038.95250		1.03895		940.71850	0.94072	1,038.953	13.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	101.65250		0.10165		117.91850	0.11792	101.653	13.89	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	907.31160		0.90731		812.45410	0.81245	907.312	13.93	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	140.01160		0.14001		159.65410	0.15965	140.012	13.93	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	877.66020		0.87766		783.64660	0.78365	877.660	13.94	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	150.36020		0.15036		170.84660	0.17085	150.360	13.94	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	791.91070		0.79191		705.95340	0.70595	791.911	13.97	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	184.61070		0.18461		213.15340	0.21315	184.611	13.97	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	451.20470		0.45120		396.21320	0.39621	451.205	15.51	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	513.90470		0.51390		573.41320	0.57341	513.905	15.51	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	383.76030		0.38376		335.87320	0.33587	383.760	16.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	646.46030		0.64646		713.07320	0.71307	646.460	16.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	242.55590		0.24256		211.83310	0.21183	242.556	17.82	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,105.25590		1.10526		1,189.03310	1.18903	1,105.256	17.82	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	196.51020		0.19651		171.17070	0.17117	196.510	18.69	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,359.21020		1.35921		1,448.37070	1.44837	1,359.210	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	183.46960	0.18347	159.89960	0.15990	183.470	18.96	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,446.16960	1.44617	1,537.09960	1.53710	1,446.170	18.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	160.65110	0.16065	140.22680	0.14023	160.651	19.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,623.35110	1.62335	1,717.42680	1.71743	1,623.351	19.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	156.55540	0.15656	136.70100	0.13670	156.555	19.63	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,659.25540	1.65926	1,753.90100	1.75390	1,659.255	19.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	133.16310	0.13316	116.60700	0.11661	133.163	20.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,895.86310	1.89586	1,993.80700	1.99381	1,895.863	20.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	105.95970	0.10596	100.88320	0.10088	105.960	21.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,268.65970	2.26866	2,378.08320	2.37808	2,268.660	21.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.74590	10.74590	10.63110	10.63110		15.37	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,984.05570	1.98406	1,871.50370	1.87150	1,984.056	15.76	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	18.15570	0.01816	20.40370	0.02040	18.156	15.76	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	802.74160	0.80274	716.69050	0.71669	802.742	13.96	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	186.84160	0.18684	215.59050	0.21559	186.842	13.96	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	162.74420	0.16274	142.40970	0.14241	162.744	19.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,656.84420	1.65684	1,751.30970	1.75131	1,656.844	19.58	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.85710	10.85710	10.73950	10.73950		15.62	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,043.03820	1.04304	949.45520	0.94946	1,043.038	14.03	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	175.93820	0.17594	199.95520	0.19996	175.938	14.03	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,035.85450	1.03585	942.51210	0.94251	1,035.854	14.04	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	178.75450	0.17875	203.01210	0.20301	178.755	14.04	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,028.70370	1.02870	935.59990	0.93560	1,028.704	14.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	181.60370	0.18160	206.09990	0.20610	181.604	14.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	817.91040	0.81791	742.59060	0.74259	817.910	14.33	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	290.81040	0.29081	333.09060	0.33309	290.810	14.33	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	270.86720	0.27087	242.27600	0.24228	270.867	18.67	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,483.76720	1.48377	1,572.77600	1.57278	1,483.767	18.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.89810	10.89810	10.77990	10.77990		15.76	0.00	0	1,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,006.79890	3.00680	2,889.60350	2.88960	3,006.799	17.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	8.69890	0.00870	9.70350	0.00970	8.699	17.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,515.80940	2.51581	2,399.66360	2.39966	2,515.809	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	17.70940	0.01771	19.76360	0.01976	17.709	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,035.01190	2.03501	1,921.56680	1.92157	2,035.012	15.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	36.91190	0.03691	41.66680	0.04167	36.912	15.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,941.29280	1.94129	1,828.56890	1.82857	1,941.293	14.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	43.19280	0.04319	48.66890	0.04867	43.193	14.97	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,665.98340	1.66598	1,556.00360	1.55600	1,665.983	14.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	67.88340	0.06788	76.10360	0.07610	67.883	14.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,401.81220	1.40181	1,295.65540	1.29566	1,401.812	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	103.71220	0.10371	115.75540	0.11576	103.712	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,158.33330	1.15833	1,063.95780	1.06396	1,158.333	13.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	160.23330	0.16023	184.05780	0.18406	160.233	13.98	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,085.95600	1.08596	994.23210	0.99423	1,085.956	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	187.85600	0.18786	214.33210	0.21433	187.856	14.07	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	893.00630	0.89301	811.73270	0.81173	893.006	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	284.90630	0.28491	321.83270	0.32183	284.906	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	886.81060	0.88681	806.41820	0.80642	886.811	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	288.71060	0.28871	326.51820	0.32652	288.711	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	880.64910	0.88065	801.13870	0.80114	880.649	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	292.54910	0.29255	331.23870	0.33124	292.549	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	585.32940	0.58533	529.33450	0.52933	585.329	15.88	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	637.22940	0.63723	699.43450	0.69943	637.229	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	317.89050	0.31789	286.47440	0.28647	317.890	18.43	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,419.79050	1.41979	1,506.57440	1.50657	1,419.790	18.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	301.24750	0.30125	271.53450	0.27153	301.248	18.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,503.14750	1.50315	1,591.63450	1.59163	1,503.148	18.66	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	233.83020		0.23383		211.20740	0.21121	233.830	19.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,935.73020		1.93573		2,031.30740	2.03131	1,935.730	19.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	185.02860		0.18503		175.26180	0.17526	185.029	21.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,436.92860		2.43693		2,545.36180	2.54536	2,436.929	21.19	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.98270		10.98270		10.86540	10.86540		16.11	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,083.54860		1.08355		997.95850	0.99796	1,083.549	14.42	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	260.84860		0.26085		292.55850	0.29256	260.849	14.42	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	415.24770		0.41525		379.52050	0.37952	415.248	18.19	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,342.54770		1.34255		1,424.12050	1.42412	1,342.548	18.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.04820		11.04820		10.93190	10.93190		16.29	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,067.48510		3.06749		2,952.93170	2.95293	3,067.485	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	19.28510		0.01929		21.03170	0.02103	19.285	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,630.75810		2.63076		2,517.29760	2.51730	2,630.758	16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	32.55810		0.03256		35.39760	0.03540	32.558	16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,582.65920		2.58266		2,469.35490	2.46935	2,582.659	15.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	34.45920		0.03446		37.45490	0.03745	34.459	15.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,534.66160		2.53466		2,421.52200	2.42152	2,534.662	15.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	36.46160		0.03646		39.62200	0.03962	36.462	15.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,111.28070		2.11128		2,002.96310	2.00296	2,111.281	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	63.08070		0.06308		71.06310	0.07106	63.081	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,670.27790		1.67028		1,565.97810	1.56598	1,670.278	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	122.07790		0.12208		134.07810	0.13408	122.078	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,586.18180		1.58618		1,482.83600	1.48284	1,586.182	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	137.98180		0.13798		150.93600	0.15094	137.982	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,270.20590		1.27021		1,182.08960	1.18209	1,270.206	14.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	222.00590		0.22201		250.18960	0.25019	222.006	14.34	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	959.58620		0.95959		889.63290	0.88963	959.586	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	411.38620		0.41139		457.73290	0.45773	411.386	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	742.19240		0.74219		684.84590	0.68485	742.192	16.16	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	693.99240		0.69399		752.94590	0.75295	693.992	16.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	578.28000		0.57828		532.06830	0.53207	578.280	17.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,030.08000		1.03008		1,100.16830	1.10017	1,030.080	17.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	458.66820		0.45867		422.20610	0.42221	458.668	18.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,410.46820		1.41047		1,490.30610	1.49031	1,410.468	18.35	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.23250		11.23250		11.11450	11.11450		16.73	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	940.89500		0.94090		876.20100	0.87620	940.895	16.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	698.39500		0.69840		751.70100	0.75170	698.395	16.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	936.91480		0.93691		872.45270	0.87245	936.915	16.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	704.41480		0.70441		757.95270	0.75795	704.415	16.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	932.95660		0.93296		868.73070	0.86873	932.957	16.30	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	710.45660		0.71046		764.23070	0.76423	710.457	16.30	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry			10.43990		10.43990		10.33210	10.33210			0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Call	21,990.00000		0.21990		11,210.00000	0.11210	21,990.000	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	0.000		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.44290		10.44290		10.33520	10.33520		14.72	52,214.50	5	566.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	95,302.94790		0.95303		84,550.77030	0.84551	95,302.948	20.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	12.94790		0.00013		30.77030	0.00031	12.948	20.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	94,303.69840		0.94304		83,552.51120	0.83553	94,303.698	20.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	13.69840		0.00014		32.51120	0.00033	13.698	20.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	93,304.49570		0.93304		82,554.35700	0.82554	93,304.496	20.21	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14.49570		0.00014		34.35700	0.00034	14.496	20.21	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Call	24,702.97730		0.24703		16,665.02740	0.16665	24,702.977	15.09	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Put	2,412.97730		0.02413		5,145.02740	0.05145	2,412.977	15.09	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	2,994.72230		0.02995		6,156.25530	0.06156	2,994.722	15.05	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	22,284.72230		0.22285		14,676.25530	0.14676	22,284.722	15.05	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	15,038.97030		0.15039		9,053.78520	0.09054	15,038.970	14.88	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	5,748.97030	0.05749	10,533.78520	0.10534	5,748.970	14.88	0.00	0	0.00		
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	1,277.07710	0.01277	762.15690	0.00762	1,277.077	18.20	0.00	0	0.00		
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	41,987.07710	0.41987	52,242.15690	0.52242	41,987.077	18.20	0.00	0	0.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.59300	10.59300	10.48340	10.48340		14.61	0.00	0	230.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	45,900.72570	0.45901	38,868.38100	0.38868	45,900.726	13.98	0.00	0	0.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	19,600.72570	0.19601	23,528.38100	0.23528	19,600.726	13.98	0.00	0	200.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	37,468.74220	0.37469	31,337.40720	0.31337	37,468.742	14.35	0.00	0	0.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	27,168.74220	0.27169	31,997.40720	0.31997	27,168.742	14.35	0.00	0	0.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	36,986.61180	0.36987	30,910.99120	0.30911	36,986.612	14.38	0.00	0	0.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	27,686.61180	0.27687	32,570.99120	0.32571	27,686.612	14.38	0.00	0	0.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	36,509.86460	0.36510	30,517.04610	0.30517	36,509.865	14.40	0.00	0	0.00		
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	28,209.86460	0.28210	33,177.04610	0.33177	28,209.865	14.40	0.00	0	0.00		
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.73730	10.73730	10.62280	10.62280		15.37	0.00	0	0.00		
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	44,709.77890	0.44710	50,175.18240	0.50175	44,709.779	15.22	0.00	0	0.00		
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	49,439.77890	0.49440	43,455.18240	0.43455	49,439.779	15.22	0.00	0	0.00		
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	49,025.25160	0.49025	43,090.38250	0.43090	49,025.252	15.25	0.00	0	0.00		
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	45,295.25160	0.45295	50,810.38250	0.50810	45,295.252	15.25	0.00	0	0.00		
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	48,614.21330	0.48614	42,728.62160	0.42729	48,614.213	15.27	0.00	0	0.00		
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	45,884.21330	0.45884	51,448.62160	0.51449	45,884.213	15.27	0.00	0	0.00		
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.89810	10.89810	10.77990	10.77990		15.76	0.00	0	0.00		
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	71,148.54090	0.71149	64,571.94760	0.64572	71,148.541	15.11	0.00	0	0.00		
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	45,338.54090	0.45339	50,581.94760	0.50588	45,338.541	15.11	0.00	0	0.00		
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	70,698.01960	0.70698	64,155.30800	0.64155	70,698.020	15.14	0.00	0	0.00		
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	45,888.01960	0.45888	51,165.30800	0.51165	45,888.020	15.14	0.00	0	0.00		
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	70,250.22640	0.70250	63,741.28710	0.63741	70,250.226	15.16	0.00	0	0.00		
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	46,440.22640	0.46440	51,751.28710	0.51751	46,440.226	15.16	0.00	0	0.00		
£ / R	On 13/12/2013	Foreign Exchange Future			17.08340	17.08340	16.94850	16.94850		14.35	36,814,727.00	2,155	30,140.00		
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	2,193.43970	2.19344	2,058.55870	2.05856	2,193.440	25.14	0.00	0	0.00		
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	0.03970	0.00004	0.05870	0.00006	0.040	25.14	0.00	0	0.00		
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	2,183.44010	2.18344	2,048.55930	2.04856	2,183.440	25.04	0.00	0	0.00		
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	0.04010	0.00004	0.05930	0.00006	0.040	25.04	0.00	0	0.00		
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	2,173.44050	2.17344	2,038.55990	2.03856	2,173.440	24.95	0.00	0	0.00		
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	0.04050	0.00004	0.05990	0.00006	0.040	24.95	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future			17.31680	17.31680	17.17960	17.17960		13.67	3,601,894.40	208	6,125.00		
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,468.54540	4.46855	4,331.65980	4.33166	4,468.545	20.80	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1.74540	0.00175	2.05980	0.00206	1.745	20.80	0.00	0	327.00		
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,318.99710	4.31900	4,182.20110	4.18220	4,318.997	20.55	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2.19710	0.00220	2.60110	0.00260	2.197	20.55	0.00	0	327.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,076.99390	3.07699	2,941.04860	2.94105	3,076.994	17.68	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	10.19390	0.01019	11.44860	0.01145	10.194	17.68	0.00	0	327.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,037.29490	3.03729	2,901.39640	2.90140	3,037.295	17.53	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	10.49490	0.01049	11.79640	0.01180	10.495	17.53	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,027.37170	3.02737	2,891.48520	2.89149	3,027.372	17.50	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	10.57170	0.01057	11.88520	0.01189	10.572	17.50	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,017.44960	3.01745	2,881.57520	2.88158	3,017.450	17.46	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	10.64960	0.01065	11.97520	0.01198	10.650	17.46	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,829.05870	2.82906	2,693.44160	2.69344	2,829.059	16.78	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	12.25870	0.01226	13.84160	0.01384	12.259	16.78	0.00	0	327.00		
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,942.25550	1.94226	1,809.06580	1.80907	1,942.255	13.55	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	25.45550	0.02546	29.46580	0.02947	25.456	13.55	0.00	0	7,500.00		
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	662.20790	0.66221	582.93880	0.58294	662.208	13.41	0.00	0	0.00		
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	345.40790	0.34541	403.33880	0.40334	345.408	13.41	0.00	0	300.00		
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	195.21790	0.19522	167.70590	0.16771	195.218	15.43	0.00	0	4,700.00		
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,278.41790	1.27842	1,388.10590	1.38811	1,278.418	15.43	0.00	0	0.00		
£ / R	On 13/06/2014	Foreign Exchange Future			17.53950	17.53950	17.39490	17.39490		14.38	0.00	0	250.00		
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,653.55500	1.65356	1,532.75990	1.53276	1,653.555	13.32	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 13/06/2014	Foreign Exchange Future	16.04	Put	154.05500		0.15406		177.85990	0.17786	154.055	13.32	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	156.03190		0.15603		180.08900	0.18009	156.032	13.32	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,645.53190		1.64553		1,524.98900	1.52499	1,645.532	13.32	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	158.03050		0.15803		182.33470	0.18233	158.030	13.32	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,637.53050		1.63753		1,517.23470	1.51723	1,637.530	13.32	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,059.90110		1.05990		967.38600	0.96739	1,059.901	13.70	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	400.40110		0.40040		452.48600	0.45249	400.401	13.70	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.78680		17.78680		17.63710	17.63710		15.04	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,410.53400		1.41053		1,308.53610	1.30854	1,410.534	14.02	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	463.73400		0.46373		511.43610	0.51144	463.734	14.02	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,404.22490		1.40422		1,302.94160	1.30294	1,404.225	14.02	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	467.42490		0.46742		515.84160	0.51584	467.425	14.02	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,397.93450		1.39793		1,297.37360	1.29737	1,397.935	14.03	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	471.13450		0.47113		520.27360	0.52027	471.134	14.03	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.01590		18.01590		17.86940	17.86940		15.35	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,316.40710		1.31641		1,231.88150	1.23188	1,316.407	14.82	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	840.50710		0.84051		902.48150	0.90248	840.507	14.82	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,311.81130		1.31181		1,227.52240	1.22752	1,311.811	14.83	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	845.91130		0.84591		908.12240	0.90812	845.911	14.83	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	851.33210		0.85133		913.77260	0.91377	851.332	14.84	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,307.23210		1.30723		1,223.17260	1.22317	1,307.232	14.84	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10193		0.10193		0.10069	0.10069		13.78	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,192.81360		0.01193		1,069.35500	0.01069	1,192.814	22.09	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	0.01360		0.00000		0.05500	0.00000	0.014	22.09	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	215.42920		0.00215		132.54730	0.00133	215.429	13.78	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	22.62920		0.00023		63.24730	0.00063	22.629	13.78	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	1.13690		0.00001		0.77780	0.00001	1.137	20.78	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	808.33690		0.00808		931.47780	0.00931	808.337	20.78	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10346		0.10346		0.10220	0.10220		14.83	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,358.81900		0.01359		1,234.98150	0.01235	1,358.819	15.06	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	12.71900		0.00013		14.68150	0.00015	12.719	15.06	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	522.02960		0.00522		446.29520	0.00446	522.030	14.83	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	175.92960		0.00176		225.99520	0.00226	175.930	14.83	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	156.24910		0.00156		131.13360	0.00131	156.249	17.75	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	810.14910		0.00810		910.83360	0.00911	810.149	17.75	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10493		0.10493		0.10362	0.10362		15.43	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,525.41870		0.01525		1,407.07550	0.01407	1,525.419	14.50	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	32.41870		0.00032		44.67550	0.00045	32.419	14.50	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	744.30070		0.00744		663.42410	0.00663	744.301	15.43	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	251.30070		0.00251		301.02410	0.00301	251.301	15.43	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	335.38050		0.00335		297.64210	0.00298	335.381	17.82	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	842.38050		0.00842		935.24210	0.00935	842.381	17.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			14.14360		14.14360		14.03480	14.03480		14.34	10,749,136.00	760	74,190.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,943.60000		2.94360		2,834.80000	2.83480	2,943.600	16.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,700.60000		2.70060		2,591.80000	2.59180	2,700.600	17.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.00000		0.00000		0.00000	0.00000	0.000	17.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,650.60000		2.65060		2,541.80000	2.54180	2,650.600	17.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.00000		0.00000		0.00000	0.00000	0.000	17.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,600.60000		2.60060		2,491.80000	2.49180	2,600.600	17.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.00000		0.00000		0.00000	0.00000	0.000	17.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,893.60000		1.89360		1,784.80010	1.78480	1,893.600	18.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.00000		0.00000		0.00010	0.00000	0.000	18.61	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.00010		0.00000		0.00010	0.00000	0.000	18.69	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	1,843.60010	1.84360	1,734.80010	1.73480	1,843.600	18.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,643.60160	1.64360	1,534.80260	1.53480	1,643.602	19.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	0.00160	0.00000	0.00260	0.00000	0.002	19.05	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,543.60610	1.54361	1,434.81010	1.43481	1,543.606	19.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	0.00610	0.00001	0.01010	0.00001	0.006	19.23	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	0.02090	0.00002	0.02650	0.00003	0.021	19.41	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,443.62090	1.44362	1,334.82650	1.33483	1,443.621	19.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,393.63720	1.39364	1,284.83730	1.28484	1,393.637	19.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	0.03720	0.00004	0.03730	0.00004	0.037	19.50	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,293.67180	1.29367	1,184.87370	1.18487	1,293.672	19.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	0.07180	0.00007	0.07370	0.00007	0.072	19.03	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	0.13750	0.00014	0.14560	0.00015	0.138	18.56	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	1,193.73750	1.19374	1,084.94560	1.08495	1,193.738	18.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,043.96060	1.04396	935.20130	0.93520	1,043.961	17.85	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	0.36060	0.00036	0.40130	0.00040	0.361	17.85	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	944.27970	0.94428	835.58330	0.83558	944.280	17.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	0.67970	0.00068	0.78330	0.00078	0.680	17.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	2.34300	0.00234	3.01990	0.00302	2.343	16.43	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	745.94300	0.74594	637.81990	0.63782	745.943	16.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	214.11920	0.21412	133.84070	0.13384	214.119	14.73	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	70.51920	0.07052	99.04070	0.09904	70.519	14.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	123.86800	0.12387	70.72250	0.07072	123.868	14.34	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	130.26800	0.13027	185.92250	0.18592	130.268	14.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	303.17370	0.30317	388.05200	0.38805	303.174	15.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	46.77370	0.04677	22.85200	0.02285	46.774	15.54	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	15.88990	0.01589	6.94990	0.00695	15.890	16.75	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	522.28990	0.52229	622.14990	0.62215	522.290	16.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	2.82990	0.00283	1.08590	0.00109	2.830	18.88	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	909.22990	0.90923	1,016.28590	1.01629	909.230	18.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,207.27810	1.20728	1,315.50090	1.31550	1,207.278	20.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.87810	0.00088	0.30090	0.00030	0.878	20.62	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	14.34810		14.34810	14.34810	14.23740	14.23740		13.55	1,693,075.80	118	28,069.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,872.74910	1.87275	1,761.08260	1.76108	1,872.749	14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	14.64910	0.01465	13.68260	0.01368	14.649	14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,862.93510	1.86294	1,751.26560	1.75127	1,862.935	14.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	14.83510	0.01484	13.86560	0.01387	14.835	14.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,853.12380	1.85312	1,741.45140	1.74145	1,853.124	14.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	15.02380	0.01502	14.05140	0.01405	15.024	14.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,716.06940	1.71607	1,604.36710	1.60437	1,716.069	13.91	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	17.96940	0.01797	16.96710	0.01697	17.969	13.91	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,521.47650	1.52148	1,411.09010	1.41109	1,521.476	13.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	23.37650	0.02338	23.69010	0.02369	23.377	13.17	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	155.81830	0.15582	123.26140	0.12326	155.818	16.12	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,157.71830	1.15772	1,235.86140	1.23586	1,157.718	16.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.54580		14.54580	14.54580	14.42880	14.42880		14.34	7,272,900.00	500	1,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	999.93290	0.99993	897.48440	0.89748	999.933	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	244.13290	0.24413	258.68440	0.25868	244.133	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	247.11430	0.24711	262.46110	0.26246	247.114	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	992.91430	0.99291	891.26110	0.89126	992.914	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	986.48940	0.98649	885.07430	0.88507	986.489	13.23	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	250.68940	0.25069	266.27430	0.26627	250.689	13.23	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.76690		14.76690	14.76690	14.64540	14.64540		14.89	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	961.15370	0.96115	869.16640	0.86917	961.154	14.20	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	534.25370	0.53425	563.76640	0.56377	534.254	14.20	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	956.23880	0.95624	864.45990	0.86446	956.239	14.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	539.33880	0.53934	569.05990	0.56906	539.339	14.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	951.34820	0.95135	859.77800	0.85978	951.348	14.23	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 15/09/2014	Foreign Exchange Future	14.36	Put	544.44820		0.54445		574.37800	0.57438	544.448	14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.97450		14.97450		14.85670	14.85670		15.32	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	318.72420		0.31872		331.81410	0.33181	318.724	13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,603.22420		1.60322		1,498.51410	1.49851	1,603.224	13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,596.35370		1.59635		1,491.74470	1.49174	1,596.354	13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	321.85370		0.32185		335.04470	0.33504	321.854	13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,589.50290		1.58950		1,485.00030	1.48500	1,589.503	13.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	325.00290		0.32500		338.30030	0.33830	325.003	13.92	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.22940		15.22940		15.10940	15.10940		16.15	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,193.37780		1.19338		1,106.71840	1.10672	1,193.378	15.33	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	903.97780		0.90398		937.31840	0.93732	903.978	15.33	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,189.19400		1.18919		1,102.79460	1.10279	1,189.194	15.35	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	909.79400		0.90979		943.39460	0.94339	909.794	15.35	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,185.02700		1.18503		1,098.88080	1.09888	1,185.027	15.36	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	915.62700		0.91563		949.48080	0.94948	915.627	15.36	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.86500		110.86500		110.84507	110.84507		0.00	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	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	125.00000		0.12500		144.93000	0.14493	125.000	0.00	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	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	135.00000		0.13500		154.93000	0.15493	135.000	0.00	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	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	145.00000		0.14500		164.93000	0.16493	145.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.12193		107.12193		107.09791	107.09791		0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	131.93000		0.13193		107.91000	0.10791	131.930	0.00	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	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	121.93000		0.12193		97.91000	0.09791	121.930	0.00	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	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	111.93000		0.11193		87.91000	0.08791	111.930	0.00	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	0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.54508		111.54508		111.51927	111.51927		0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,555.08000		1.55508		1,529.27000	1.52927	1,555.080	0.00	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	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,545.08000		1.54508		1,519.27000	1.51927	1,545.080	0.00	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	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,535.08000		1.53508		1,509.27000	1.50927	1,535.080	0.00	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	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
AL37	On 06/02/2014	Index Future			409.93700		409.93700		411.07800	411.07800		0.00	0.00	0	0.00
AL37	On 08/05/2014	Index Future			415.32200		415.32200		416.47800	416.47800		0.00	0.00	0	0.00
AL7T	On 06/02/2014	Index Future			480.79200		480.79200		482.62900	482.62900		0.00	0.00	0	1.00
AL7T	On 08/05/2014	Index Future			487.10800		487.10800		488.96900	488.96900		0.00	0.00	0	0.00
ALBI	On 06/02/2014	Index Future			432.99500		432.99500		434.47600	434.47600		0.00	0.00	0	790.00
ALBI	On 08/05/2014	Index Future			438.68300		438.68300		440.18400	440.18400		0.00	0.00	0	85.00
ALBI	On 07/08/2014	Index Future			444.71000		444.71000		446.23900	446.23900		0.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.41180		9.41180		9.42490	9.42490		12.40	4,621,193.80	491	9,466.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,111.80080		1.11180		1,124.90120	1.12490	1,111.801	19.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00080		0.00000		0.00120	0.00000	0.001	19.07	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	811.88650	0.81189		825.00810	0.82501	811.886	18.86	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.08650	0.00009		0.10810	0.00011	0.087	18.86	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	33.96780	0.03397		33.73580	0.03374	33.968	13.20	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	145.76780	0.14577		158.63580	0.15864	145.768	13.20	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	54.57830	0.05458		63.76490	0.06376	54.578	12.90	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	102.77830	0.10278		98.86490	0.09886	102.778	12.90	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	51.18440	0.05118		60.05280	0.06005	51.184	12.99	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	109.38440	0.10938		105.15280	0.10515	109.384	12.99	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	116.17320	0.11617		111.62290	0.11162	116.173	13.07	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	47.97320	0.04797		56.52290	0.05652	47.973	13.07	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	21.24790	0.02125		26.27000	0.02627	21.248	14.07	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	209.44790	0.20945		201.37000	0.20137	209.448	14.07	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.09760	0.00010		0.24440	0.00024	0.098	18.90	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	888.29760	0.88830		875.34440	0.87534	888.298	18.90	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.03230	0.00003		0.06900	0.00007	0.032	22.37	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,188.23230	1.18823		1,175.16900	1.17517	1,188.232	22.37	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.48820	9.48820		9.50090	9.50090		11.90	578,780.20	61	3,908.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	238.34050	0.23834		246.00520	0.24601	238.340	11.90	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	240.14050	0.24014		235.10520	0.23511	240.140	11.90	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	233.61010	0.23361		241.18390	0.24118	233.610	11.90	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	245.41010	0.24541		240.28390	0.24028	245.410	11.90	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	229.21530	0.22922		236.70380	0.23670	229.215	11.92	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	251.01530	0.25102		245.80380	0.24580	251.015	11.92	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.56260	9.56260		9.57220	9.57220		12.67	0.00	0	250.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	211.72020	0.21172		216.03120	0.21603	211.720	12.53	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	539.12020	0.53912		533.83120	0.53383	539.120	12.53	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	546.10340	0.54610		540.80550	0.54081	546.103	12.54	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	208.70340	0.20870		213.00550	0.21301	208.703	12.54	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	205.72460	0.20572		210.02040	0.21002	205.725	12.55	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	553.12460	0.55312		547.82040	0.54782	553.125	12.55	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.64560	9.64560		9.65300	9.65300		12.22	0.00	0	2,000.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	466.62450	0.46662		471.43660	0.47144	466.624	12.18	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	361.02450	0.36102		358.43660	0.35844	361.024	12.18	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	461.56510	0.46157		466.33980	0.46634	461.565	12.18	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	365.96510	0.36597		363.33980	0.36334	365.965	12.18	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	456.54480	0.45654		461.27880	0.46128	456.545	12.19	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	370.94480	0.37094		368.27880	0.36828	370.945	12.19	0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.71970	9.71970		9.73140	9.73140		12.38	0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	418.30460	0.41830		413.93610	0.41394	418.305	12.35	0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	548.00460	0.54800		555.33610	0.55534	548.005	12.35	0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	542.96860	0.54297		550.25500	0.55026	542.969	12.35	0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	423.26860	0.42327		418.85500	0.41886	423.269	12.35	0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	537.97010	0.53797		545.20360	0.54520	537.970	12.35	0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	428.27010	0.42827		423.80360	0.42380	428.270	12.35	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.77580	9.77580		9.69880	9.69880		14.27	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	33.44870	0.03345		18.51340	0.01851	33.449	15.14	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	197.64870	0.19765		259.71340	0.25971	197.649	15.14	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	31.42510	0.03143		17.29430	0.01729	31.425	15.20	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	205.62510	0.20563		268.49430	0.26849	205.625	15.20	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	29.51090	0.02951		16.14970	0.01615	29.511	15.27	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	213.71090	0.21371		277.34970	0.27735	213.711	15.27	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.89340	9.89340		9.81530	9.81530		12.51	247,335.00	25	50.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	242.50810	0.24251		206.13550	0.20614	242.508	12.62	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	289.10810	0.28911		330.83550	0.33084	289.108	12.62	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	238.51770	0.23852		202.59540	0.20260	238.518	12.65	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	295.11770	0.29512		337.29540	0.33730	295.118	12.65	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
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	234.58580		0.23459	199.10860	0.19911		234.586	12.67	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	301.18580		0.30119	343.80860	0.34381		301.186	12.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.00610		10.00610	9.92400	9.92400			13.96	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	483.78170		0.48378	431.88020	0.43188		483.782	13.81	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	317.68170		0.31768	347.88020	0.34788		317.682	13.81	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	322.51050		0.32251	352.99290	0.35299		322.510	13.82	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	478.61050		0.47861	426.99290	0.42699		478.611	13.82	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	473.47790		0.47348	422.14730	0.42215		473.478	13.83	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	327.37790		0.32738	358.14730	0.35815		327.378	13.83	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			73.40360		73.40360	-42.27420	-42.27420				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			772.20860		772.20860	695.21330	695.21330				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			595.99530		595.99530	488.96930	488.96930				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			411.21440		411.21440	309.52940	309.52940				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.76400		0.76400	0.53350	0.53350				0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			145.35690		145.35690	-87.23280	-87.23280				0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			717.07300		717.07300	663.77180	663.77180				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			785.37760		785.37760	729.66830	729.66830				0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.52190		11.52190	11.41890	11.41890			14.13	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	733.25350		0.73325	632.03150	0.63203		733.254	18.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	1.35350		0.00135	3.13150	0.00313		1.353	18.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	723.35280		0.72335	622.24850	0.62225		723.353	18.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	1.45280		0.00145	3.34850	0.00335		1.453	18.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	713.45920		0.71346	612.47970	0.61248		713.459	18.43	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	1.55920		0.00156	3.57970	0.00358		1.559	18.43	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.69860		11.69860	11.59310	11.59310			14.24	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	575.52410		0.57552	505.06500	0.50507		575.524	13.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	166.92410		0.16692	201.96500	0.20197		166.924	13.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	569.11420		0.56911	499.14100	0.49914		569.114	13.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	170.51420		0.17051	206.04100	0.20604		170.514	13.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	562.75050		0.56275	493.26410	0.49326		562.751	13.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	174.15050		0.17415	210.16410	0.21016		174.150	13.66	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.86900		11.86900	11.75790	11.75790			14.96	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	640.39070		0.64039	578.47690	0.57848		640.391	14.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	361.39070		0.36139	410.57690	0.41058		361.391	14.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	635.27750		0.63528	573.70400	0.57370		635.278	14.45	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	366.27750		0.36628	415.80400	0.41580		366.278	14.45	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	630.19930		0.63020	568.96530	0.56897		630.199	14.47	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	371.19930		0.37120	421.06530	0.42107		371.199	14.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.71680		1.71680	1.69870	1.69870			14.52	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	680.08360		0.06801	516.30380	0.05163		680.084	16.56	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	12.08360		0.00121	29.30380	0.00293		12.084	16.56	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	586.41950		0.05864	430.68970	0.04307		586.419	16.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	18.41950		0.00184	43.68970	0.00437		18.420	16.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	495.71130		0.04957	350.61770	0.03506		495.711	15.74	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	27.71130		0.00277		63.61770	0.00636	27.711	15.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.73610		1.73610		1.71820	1.71820		14.45	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	765.53280		0.07655		643.45740	0.06435	765.533	13.82	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	304.53280		0.03045		361.45740	0.03615	304.533	13.82	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	707.81750		0.07078		589.34650	0.05893	707.818	13.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	346.81750		0.03468		407.34650	0.04073	346.818	13.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	653.36280		0.06534		542.66080	0.05427	653.363	14.03	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	392.36280		0.03924		460.66080	0.04607	392.363	14.03	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.75450		1.75450		1.73640	1.73640		14.87	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,078.89530		0.10789		955.39260	0.09554	1,078.895	14.30	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	433.89530		0.04339		491.39260	0.04914	433.895	14.30	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	477.30940		0.04773		539.31620	0.05393	477.309	14.39	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,022.30940		0.10223		903.31620	0.09033	1,022.309	14.39	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	968.09030		0.09681		853.64420	0.08536	968.090	14.49	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	523.09030		0.05231		589.64420	0.05896	523.090	14.49	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.14087		113.14087		113.11481	113.11481			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,150.87000		2.15087		2,124.81000	2.12481	2,150.870		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	2,140.87000		2.14087		2,114.81000	2.11481	2,140.870		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	2,130.87000		2.13087		2,104.81000	2.10481	2,130.870		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			9.91983		82.34128		9.87793	82.64227			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	2,794.89000		2.79489		2,493.90000	2.49390	2,794.890		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	2,719.36000		2.71936		2,418.37000	2.41837	2,719.360		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	2,643.94000		2.64394		2,342.95000	2.34295	2,643.940		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.04674		79.64101		10.00344	79.94578			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	3,685.20000		3.68520		3,380.43000	3.38043	3,685.200		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	3,609.91000		3.60991		3,305.14000	3.30514	3,609.910		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	3,534.72000		3.53472		3,229.95000	3.22995	3,534.720		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			432.64600		432.64600		434.11400	434.11400			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	73,440.00000		7.34400		58,760.00000	5.87600	73,440.000		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	73,540.00000		7.35400		58,860.00000	5.88600	73,540.000		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	73,640.00000		7.36400		58,960.00000	5.89600	73,640.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			444.35200		444.35200		445.86700	445.86700			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	156,380.00000		15.63800	41,230.00000	14.12300	156,380.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	156,480.00000		15.64800	41,330.00000	14.13300	156,480.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	156,580.00000		15.65800	41,430.00000	14.14300	156,580.000			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			200.62600		200.62600	200.61400	200.61400				0.00	0	1,330.00
IGOV	On 08/05/2014	Index Future			203.28600		203.28600	203.27400	203.27400				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			538.57400		538.57400	543.54500	543.54500				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			5.25000		94.75000	5.24000	94.76000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.35000		94.65000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.43000		94.57000	5.41000	94.59000				0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.53000		94.47000	5.50000	94.50000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.68000		94.32000	5.64000	94.36000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.80000		94.20000	5.75000	94.25000				0.00	0	6,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.14000		93.86000	6.10000	93.90000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.56000		93.44000	6.52000	93.48000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.90000		93.10000	6.85000	93.15000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.22000		92.78000	7.17000	92.83000				0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.52000		92.48000	7.47000	92.53000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.54790		8.54790	8.51840	8.51840			13.77	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	410.66600		0.41067	381.36990	0.38137	410.666		16.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	2.76600		0.00277	2.96990	0.00297	2.766		16.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	400.93830		0.40094	371.66750	0.37167	400.938		16.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	3.03830		0.00304	3.26750	0.00327	3.038		16.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	391.23590		0.39124	361.99340	0.36199	391.236		16.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	3.33590		0.00334	3.59340	0.00359	3.336		16.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.62740		8.62740	8.59710	8.59710			10.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	524.07070		0.52407	495.45550	0.49546	524.071		10.58	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	36.67070		0.03667	38.35550	0.03836	36.671		10.58	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	515.42370		0.51542	486.88710	0.48689	515.424		10.55	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	38.02370		0.03802	39.78710	0.03979	38.024		10.55	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	506.97590		0.50698	478.56340	0.47856	506.976		10.55	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	39.57590		0.03958	41.46340	0.04146	39.576		10.55	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.68670		8.68670	8.65280	8.65280			12.16	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	437.91600		0.43792	410.98940	0.41099	437.916		12.08	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	191.21600		0.19122	198.18940	0.19819	191.216		12.08	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	195.18470		0.19518	202.28180	0.20228	195.185		12.09	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	431.88470		0.43188	405.08180	0.40508	431.885		12.09	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	425.90850		0.42591	399.22580	0.39923	425.908		12.09	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	199.20850		0.19921	206.42580	0.20643	199.208		12.09	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			1.35440		1.35440		1.35800	1.35800			67,720.00	50	5.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35450		1.35450		1.35810	1.35810			0.00	0	147.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35470		1.35470		1.35830	1.35830			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.82040		9.82040	0.10182	9.94250	9.94250		14.59	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	1,734.77560		0.17348	0.10182	2,753.21880	0.27532	1,734.776	15.43	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	430.77560		0.04308	0.10182	228.21880	0.02282	430.776	15.43	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	1,660.89740		0.16609	0.10182	2,668.02010	0.26680	1,660.897	15.35	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	456.89740		0.04569	0.10182	243.02010	0.02430	456.897	15.35	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	1,588.34710		0.15883	0.10182	2,583.65310	0.25837	1,588.347	15.28	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	484.34710		0.04843	0.10182	258.65310	0.02587	484.347	15.28	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.81400		9.81400	0.10182	9.93600	9.93600		15.18	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,136.52710		0.21365	0.10182	2,704.61010	0.27046	2,136.527	14.92	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	4,396.52710		0.43965	0.10182	3,744.61010	0.37446	4,396.527	14.92	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,097.36560		0.20974	0.10182	2,659.70260	0.26597	2,097.366	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	4,457.36560		0.44574	0.10182	3,799.70260	0.37997	4,457.366	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,058.69180		0.20587	0.10182	2,615.26580	0.26153	2,058.692	14.90	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	4,518.69180		0.45187	0.10182	3,855.26580	0.38553	4,518.692	14.90	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.22604		100.50811		8.15258	100.96295			603,048.66	6	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	2,421.10000		2.42110		1,966.26000	1.96626	2,421.100		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	2,357.42000		2.35742		1,902.58000	1.90258	2,357.420		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	2,293.78000		2.29378		1,838.94000	1.83894	2,293.780		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.34003		97.91199		8.26356	98.37270			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	4,642.66000		4.64266		4,181.95000	4.18195	4,642.660		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	4,578.91000		4.57891		4,118.20000	4.11820	4,578.910		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	4,515.21000		4.51521		4,054.50000	4.05450	4,515.210		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.43335		116.05151		6.36056	116.16768		2.25	10,212,532.88	88	32,002.00
R157	On 06/02/2014	Bond Future	5.64	Call	61.73000		0.06173		74.70000	0.07470	61.730	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,336.97000		1.33697		1,233.77000	1.23377	1,336.970	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	63.74000		0.06374		77.06000	0.07706	63.740	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,322.78000		1.32278		1,219.93000	1.21993	1,322.780	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	65.80000		0.06580		79.48000	0.07948	65.800	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,308.65000		1.30865		1,206.16000	1.20616	1,308.650	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.66131		110.76846		6.57376	110.88598		2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	71.09000		0.07109		74.94000	0.07494	71.090	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,070.19000		2.07019		1,956.52000	1.95652	2,070.190	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	72.43000		0.07243		76.38000	0.07638	72.430	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,057.77000		2.05777		1,944.20000	1.94420	2,057.770	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	73.79000		0.07379		77.84000	0.07784	73.790	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,045.37000		2.04537		1,931.90000	1.93190	2,045.370	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.92398		112.29123		6.81248	112.41280		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	599.58000		0.59958		651.26000	0.65126	599.580	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	800.29000		0.80029		730.40000	0.73040	800.290	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	794.68000		0.79468		724.72000	0.72472	794.680	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	604.89000		0.60489		656.50000	0.65650	604.890	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	609.85000		0.60985		662.14000	0.66214	609.850	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	788.72000		0.78872		719.44000	0.71944	788.720	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.34824		107.03799		7.20038	107.16203		1.68	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	296.55000		0.29655		323.41000	0.32341	296.550	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,274.55000		1.27455	1,177.37000	1.17737	1,274.550	1.64	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	298.94000		0.29894	325.98000	0.32598	298.940	1.64	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,268.43000	1.26843		1,171.43000	1.17143	1,268.430	1.64	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	301.33000	0.30133		328.57000	0.32857	301.330	1.64	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,262.32000	1.26232		1,165.52000	1.16552	1,262.320	1.64	0.00	0	0.00	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			8.51932	116.77343		8.45618	117.31440			13.80	1,751,601.45	15	60,345.00
R186	On 06/02/2014	Bond Future	7.74	Call	546.27000	0.54627		631.60000	0.63160	546.270	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,479.61000	7.47961		7,023.97000	7.02397	7,479.610	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	560.55000	0.56055		647.66000	0.64766	560.550	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,401.29000	7.40129		6,947.43000	6.94743	7,401.290	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	575.00000	0.57500		664.04000	0.66404	575.000	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,323.23000	7.32323		6,871.30000	6.87130	7,323.230	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,778.66000	3.77866		4,115.00000	4.11500	3,778.660	13.93	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,832.16000	1.83216		1,627.53000	1.62753	1,832.160	13.93	0.00	0	0	250.00
R186	On 08/05/2014	Bond Future			8.62987	118.30749		8.56439	118.85535			14.13	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	581.65000	0.58165		508.97000	0.50897	581.650	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,497.67000	14.49767		13,877.13000	13.87713	14,497.670	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	591.47000	0.59147		518.29000	0.51829	591.470	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,409.75000	14.40975		13,788.71000	13.78871	14,409.750	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	601.41000	0.60141		527.75000	0.52775	601.410	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,322.06000	14.32206		13,700.54000	13.70054	14,322.060	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,104.64000	1.10464		1,017.94000	1.01794	1,104.640	13.78	0.00	0	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	11,095.84000	11.09584		10,461.28000	10.46128	11,095.840	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,948.76000	2.94876		2,899.75000	2.89975	2,948.760	14.04	0.00	0	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,178.88000	6.17888		5,582.01000	5.58201	6,178.880	14.04	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,840.95000	3.84095		3,828.24000	3.82824	3,840.950	14.13	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,931.14000	4.93114		4,370.57000	4.37057	4,931.140	14.13	0.00	0	0	1,933.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,315.88000	7.31588		7,459.71000	7.45971	7,315.880	14.49	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,304.95000	2.30495		1,900.92000	1.90092	2,304.950	14.49	0.00	0	0	8,000.00
R186	On 07/08/2014	Bond Future			8.73599	114.64239		8.66774	115.20035			13.69	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,510.50000	3.51050		3,768.13000	3.76813	3,510.500	13.52	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,227.04000	7.22704		6,926.71000	6.92671	7,227.040	13.52	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,543.23000	3.54323		3,802.32000	3.80232	3,543.230	13.53	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,174.59000	7.17459		6,875.72000	6.87572	7,174.590	13.53	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,576.15000	3.57615		3,836.70000	3.83670	3,576.150	13.53	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,122.41000	7.12241		6,825.00000	6.82500	7,122.410	13.53	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,426.14000	4.42614		4,229.80000	4.22980	4,426.140	13.77	0.00	0	0	840.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,911.52000	5.91152		6,273.14000	6.27314	5,911.520	13.77	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future			8.84546	116.23000		8.77451	116.79650			13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,443.12000	3.44312		3,656.80000	3.65680	3,443.120	12.93	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,257.42000	9.25742		8,904.60000	8.90460	9,257.420	12.93	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,472.59000	3.47259		3,687.51000	3.68751	3,472.590	12.93	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,201.58000	9.20158		8,850.00000	8.85000	9,201.580	12.93	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,501.78000	3.50178		3,717.93000	3.71793	3,501.780	12.94	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,145.55000	9.14555		8,795.20000	8.79520	9,145.550	12.94	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,233.16000	7.23316		7,573.42000	7.57342	7,233.160	13.34	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,691.90000	4.69190		4,465.66000	4.46566	4,691.900	13.34	0.00	0	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			276.31934		276.31934		276.27121	276.27121			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	3,670.66000		3.67066		3,718.79000	3.71879	3,670.660		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	3,680.66000		3.68066		3,728.79000	3.72879	3,680.660		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	3,690.66000		3.69066		3,738.79000	3.73879	3,690.660		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			4.71929		104.58701		4.56205	104.72156		1.13	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	499.13000		0.49913		611.11000	0.61111	499.130		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	55.56000		0.05556		32.99000	0.03299	55.560		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	506.10000		0.50610		618.51000	0.61851	506.100		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	54.04000		0.05404		31.90000	0.03190	54.040		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	512.99000		0.51299		626.04000	0.62604	512.990		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	52.44000		0.05244		30.94000	0.03094	52.440		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.47683		105.96096		4.25315	106.09711		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	343.77000		0.34377		426.63000	0.42663	343.770		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	184.00000		0.18400		130.71000	0.13071	184.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	347.40000		0.34740		430.76000	0.43076	347.400		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	181.57000		0.18157		128.78000	0.12878	181.570		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	351.05000		0.35105		434.91000	0.43491	351.050		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	179.16000		0.17916		126.87000	0.12687	179.160		0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.69759		103.00801		3.31361	103.14829		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	615.12000		0.61512		736.02000	0.73602	615.120		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	37.37000		0.03737		17.99000	0.01799	37.370		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	36.87000		0.03687		17.70000	0.01770	36.870		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	618.23000		0.61823		739.34000	0.73934	618.230		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	621.33000		0.62133		742.66000	0.74266	621.330		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	36.37000		0.03637		17.42000	0.01742	36.370		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			210.11012		210.11012		210.06621	210.06621			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	1,120.12000		1.12012		1,076.21000	1.07621	1,120.120		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	1,110.12000		1.11012		1,066.21000	1.06621	1,110.120		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	1,100.12000		1.10012		1,056.21000	1.05621	1,100.120		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
R2023	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			7.25506		106.47947		7.17542	106.73235		4.74	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	16.70000		0.01670		23.63000	0.02363	16.700		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,258.46000		4.25846		4,012.51000	4.01251	4,258.460		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	35.72000		0.03572		48.87000	0.04887	35.720		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	3,646.78000		3.64678		3,407.05000	3.40705	3,646.780	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	37.10000		0.03710		50.68000	0.05068	37.100	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,615.09000		3.61509		3,375.79000	3.37579	3,615.090	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	38.53000		0.03853		52.55000	0.05255	38.530	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,583.46000		3.58346		3,344.60000	3.34460	3,583.460	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	337.85000		0.33785		411.63000	0.41163	337.850	4.69	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,664.19000		1.66419		1,485.09000	1.48509	1,664.190	4.69	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.42142		103.71808		7.33494	103.97411		4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	82.81000		0.08281		91.98000	0.09198	82.810	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,205.24000		5.20524		4,958.38000	4.95838	5,205.240	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	84.62000		0.08462		93.99000	0.09399	84.620	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,175.67000		5.17567		4,929.01000	4.92901	5,175.670	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	86.47000		0.08647		96.04000	0.09604	86.470	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,146.14000		5.14614		4,899.68000	4.89968	5,146.140	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	619.03000		0.61903		677.80000	0.67780	619.030	4.81	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,355.60000		2.35560		2,158.34000	2.15834	2,355.600	4.81	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,285.84000		1.28584		1,394.67000	1.39467	1,285.840	4.88	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,349.18000		1.34918		1,201.98000	1.20198	1,349.180	4.88	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.58883		105.14357		7.49351	105.40540		4.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	716.13000		0.71613		788.42000	0.78842	716.130	4.42	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,795.73000		2.79573		2,606.19000	2.60619	2,795.730	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,169.90000		1.16990		1,273.54000	1.27354	1,169.900	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,993.55000		1.99355		1,835.36000	1.83536	1,993.550	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,181.59000		1.18159		1,285.97000	1.28597	1,181.590	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,977.54000		1.97754		1,820.09000	1.82009	1,977.540	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,193.36000		1.19336		1,298.47000	1.29847	1,193.360	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,961.63000		1.96163		1,804.91000	1.80491	1,961.630	4.48	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.78850		102.43885		7.68333	102.70502		4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	747.44000		0.74744		823.88000	0.82388	747.440	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	3,179.85000		3.17985		2,990.12000	2.99012	3,179.850	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	755.00000		0.75500		832.35000	0.83235	755.000	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	3,161.39000		3.16139		2,972.57000	2.97257	3,161.390	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	762.61000		0.76261		840.88000	0.84088	762.610	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	3,142.98000		3.14298		2,955.08000	2.95508	3,142.980	4.26	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			9.35795		92.20653		9.32045	92.53619			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	105.52000		0.10552		435.18000	0.43518	105.520	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	192.95000		0.19295		522.61000	0.52261	192.950	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	280.24000		0.28024		609.90000	0.60990	280.240	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			9.46558		93.41770		9.42687	93.75158			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	828.00000		0.82800		494.12000	0.49412	828.000	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	740.80000		0.74080		406.92000	0.40692	740.800	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	653.74000		0.65374		319.86000	0.31986	653.740	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.57181		90.44390		9.53158	90.78434			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	4,673.55000		4.67355		4,333.11000	4.33311	4,673.550	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,582.11000		4.58211		4,241.67000	4.24167	4,582.110	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	4,490.81000		4.49081		4,150.37000	4.15037	4,490.810		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.50850		103.09779		7.42930	103.41981		6.92	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	73.48000		0.07348		106.96000	0.10696	73.480		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,738.67000		4.73867		4,450.13000	4.45013	4,738.670		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	75.93000		0.07593		110.24000	0.11024	75.930		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,698.27000		4.69827		4,410.56000	4.41056	4,698.270		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	78.44000		0.07844		113.61000	0.11361	78.440		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,657.95000		4.65795		4,371.10000	4.37110	4,657.950		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.65409		104.45218		7.56965	104.77828		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	161.99000		0.16199		163.02000	0.16302	161.990		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,623.68000		6.62368		6,298.61000	6.29861	6,623.680		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	165.15000		0.16515		166.31000	0.16631	165.150		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,585.29000		6.58529		6,260.35000	6.26035	6,585.290		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	168.36000		0.16836		169.66000	0.16966	168.360		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,546.96000		6.54696		6,222.16000	6.22216	6,546.960		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.79775		101.85639		7.70685	102.18919		6.77	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,654.19000		1.65419		1,771.97000	1.77197	1,654.190		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,971.78000		2.97178		2,756.76000	2.75676	2,971.780		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,669.62000		1.66962		1,788.24000	1.78824	1,669.620		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,950.10000		2.95010		2,735.92000	2.73592	2,950.100		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,685.15000		1.68515		1,804.61000	1.80461	1,685.150		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,928.53000		2.92853		2,715.19000	2.71519	2,928.530		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,228.92000		2.22892		2,375.54000	2.37554	2,228.920		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,293.80000		2.29380		2,107.62000	2.10762	2,293.800		0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.95519		103.26680		7.85745	103.60495		6.64	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,261.35000		1.26135		1,341.36000	1.34136	1,261.350		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,662.65000		4.66265		4,404.51000	4.40451	4,662.650		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,272.56000		1.27256		1,353.17000	1.35317	1,272.560		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,637.91000		4.63791		4,380.37000	4.38037	4,637.910		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,283.84000		1.28384		1,365.06000	1.36506	1,283.840		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,613.24000		4.61324		4,356.31000	4.35631	4,613.240		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,709.95000		2.70995		2,857.52000	2.85752	2,709.950		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,589.86000		2.58986		2,399.28000	2.39928	2,589.860		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			7.77350		98.08356		7.71529	98.35222		8.74	0.00	0	19,992.00
R207	On 06/02/2014	Bond Future	6.64	Call	103.83000		0.10383		125.83000	0.12583	103.830		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,502.00000		5.50200		5,255.34000	5.25534	5,502.000		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	107.02000		0.10702		129.56000	0.12956	107.020		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,455.99000		5.45599		5,209.87000	5.20987	5,455.990		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	110.28000		0.11028		133.38000	0.13338	110.280		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,410.09000		5.41009		5,164.53000	5.16453	5,410.090		0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.91095		99.37206		7.84953	99.64406		8.44	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	184.34000		0.18434		172.04000	0.17204	184.340		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	8,170.41000		8.17041		7,886.11000	7.88611	8,170.410	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	187.82000		0.18782		175.45000	0.17545	187.820	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,125.23000		8.12523		7,840.86000	7.84086	8,125.230	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	191.34000		0.19134		178.91000	0.17891	191.340	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,080.11000		8.08011		7,795.68000	7.79568	8,080.110	8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.04631		97.09738		7.98082	97.37526		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,985.03000		1.98503		2,072.46000	2.07246	1,985.030	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,508.73000		3.50873		3,318.28000	3.31828	3,508.730	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,002.84000		2.00284		2,090.94000	2.09094	2,002.840	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,483.38000		3.48338		3,293.60000	3.29360	3,483.380	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,020.75000		2.02075		2,109.53000	2.10953	2,020.750	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,458.15000		3.45815		3,269.05000	3.26905	3,458.150	8.36	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.18593		98.44196		8.11639	98.72441		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,700.44000		1.70044		1,835.37000	1.83537	1,700.440	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	5,206.08000		5.20608		5,058.56000	5.05856	5,206.080	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,714.49000		1.71449		1,850.05000	1.85005	1,714.490	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	5,177.79000		5.17779		5,030.90000	5.03090	5,177.790	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,728.61000		1.72861		1,864.81000	1.86481	1,728.610	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,149.59000		5.14959		5,003.34000	5.00334	5,149.590	8.20	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			7.95273		96.02022		7.89459	96.32020		9.70	4,704,990.78	49	10,960.00
R208	On 06/02/2014	Bond Future	6.74	Call	78.28000		0.07828		98.61000	0.09861	78.280	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,587.95000		6.58795		6,308.30000	6.30830	6,587.950	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	80.91000		0.08091		101.78000	0.10178	80.910	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,534.67000		6.53467		6,255.56000	6.25556	6,534.670	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	83.60000		0.08360		105.19000	0.10519	83.600	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,481.49000		6.48149		6,203.10000	6.20310	6,481.490	9.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.07554		93.88570		8.01466	94.18944		9.85	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	167.40000		0.16740		153.64000	0.15364	167.400	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,603.35000		9.60335		9,285.85000	9.28585	9,603.350	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	170.73000		0.17073		156.87000	0.15687	170.730	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,550.67000		9.55067		9,233.07000	9.23307	9,550.670	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	174.11000		0.17411		160.15000	0.16015	174.110	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,498.06000		9.49806		9,180.36000	9.18036	9,498.060	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.19476		95.17607		8.13048	95.48607		9.29	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,977.88000		3.97788		3,759.01000	3.75901	3,977.880	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,004.55000		2.00455		2,095.68000	2.09568	2,004.550	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,024.19000		2.02419		2,115.79000	2.11579	2,024.190	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,948.15000		3.94815		3,729.75000	3.72975	3,948.150	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,043.95000		2.04395		2,136.02000	2.13602	2,043.950	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,918.58000		3.91858		3,700.65000	3.70065	3,918.580	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,101.19000		3.10119		3,236.29000	3.23629	3,101.190	9.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,692.07000		2.69207		2,517.17000	2.51717	2,692.070	9.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.32275		93.09740		8.25508	93.41235		9.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,649.62000		1.64962		1,695.79000	1.69579	1,649.620	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,863.30000		5.86330		5,594.52000	5.59452	5,863.300	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,664.96000		1.66496		1,711.67000	1.71167	1,664.960	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,829.61000		5.82961		5,561.37000	5.56137	5,829.610	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,680.40000		1.68040		1,727.64000	1.72764	1,680.400	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,796.04000		5.79604		5,528.33000	5.52833	5,796.040	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,785.25000		3.78525		3,900.80000	3.90080	3,785.250	9.46	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	2,966.49000		2.96649	2,767.09000	2.76709		2,966.490	9.46	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			9.24286		74.29009	9.20006	74.60162			19.91	2,748,733.33	37	23,265.00
R209	On 06/02/2014	Bond Future	8.54	Call	685.25000		0.68525	756.06000	0.75606		685.250	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,081.12000		6.08112	5,840.40000	5.84040		6,081.120	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	700.83000		0.70083	772.85000	0.77285		700.830	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,015.57000		6.01557	5,776.06000	5.77606		6,015.570	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	716.67000		0.71667	789.89000	0.78989		716.670	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,950.42000		5.95042	5,712.11000	5.71211		5,950.420	19.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.34067		72.12163	9.29659	72.43707			20.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	573.85000		0.57385	599.72000	0.59972		573.850	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,664.28000		12.66428	12,374.71000	12.37471		12,664.280	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	583.35000		0.58335	609.63000	0.60963		583.350	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,583.12000		12.58312	12,293.96000	12.29396		12,583.120	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	592.97000		0.59297	619.68000	0.61968		592.970	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,502.22000		12.50222	12,213.49000	12.21349		12,502.220	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,385.18000		5.38518	0.00000	0.00000		5,385.180	20.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,557.57000		2.55757	0.00000	0.00000		2,557.570	20.72	25,575,700.00	10,000	5,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,797.19000		5.79719	5,983.75000	5.98375		5,797.190	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	2,305.74000		2.30574	2,176.86000	2.17686		2,305.740	20.78	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.43467		73.11298	9.38903	73.43435			19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,370.76000		6.37076	6,218.66000	6.21866		6,370.760	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,514.47000		3.51447	3,683.74000	3.68374		3,514.470	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,543.73000		3.54373	3,713.81000	3.71381		3,543.730	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,325.44000		6.32544	6,174.15000	6.17415		6,325.440	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,573.13000		3.57313	3,744.00000	3.74400		3,573.130	19.73	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,280.38000		6.28038	6,129.88000	6.12988		6,280.380	19.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.53156		70.98046	9.48444	71.30681			20.11	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,808.63000		3.80863	3,957.36000	3.95736		3,808.630	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,707.13000		7.70713	7,529.51000	7.52951		7,707.130	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,836.57000		3.83657	3,985.99000	3.98599		3,836.570	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,660.07000		7.66007	7,483.14000	7.48314		7,660.070	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,864.61000		3.86461	4,014.72000	4.01472		3,864.610	19.87	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,613.22000		7.61322	7,436.98000	7.43698		7,613.220	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			161.25128		161.25128	161.21918	161.21918				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	238.72000		0.23872	270.82000	0.27082		238.720		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

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	161.50	Put	248.72000		0.24872	280.82000	0.28082		248.720		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
R210	On 06/02/2014	Bond Future	161.51	Put	258.72000		0.25872	290.82000	0.29082		258.720		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			129.03357		129.03357	129.02666	129.02666				0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	43.57000		0.04357	36.66000	0.03666		43.570		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	33.57000		0.03357	26.66000	0.02666		33.570		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	23.57000		0.02357	16.66000	0.01666		23.570		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			131.54960		131.54960	131.52879	131.52879				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	1,440.40000		1.44040	1,461.21000	1.46121		1,440.400		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	1,450.40000		1.45040	1,471.21000	1.47121		1,450.400		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	1,460.40000		1.46040	1,481.21000	1.48121		1,460.400		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			9.06843		85.38486	9.02071	85.74179			17.82	0.00	0	21,077.00
R213	On 06/02/2014	Bond Future	8.29	Call	599.22000		0.59922	663.43000	0.66343		599.220	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,715.11000		6.71511	6,422.39000	6.42239		6,715.110	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	613.23000		0.61323	678.63000	0.67863		613.230	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,646.44000		6.64644	6,354.91000	6.35491		6,646.440	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	627.49000		0.62749	694.09000	0.69409		627.490	17.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,578.13000		6.57813	6,287.80000	6.28780		6,578.130	17.51	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.17043		82.96911	9.12123	83.33056			18.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	606.59000		0.60659	600.52000	0.60052		606.590	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,029.65000		13.02965	12,662.13000	12.66213		13,029.650	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	616.25000		0.61625	610.31000	0.61031		616.250	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,949.61000		12.94961	12,582.22000	12.58222		12,949.610	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	626.02000		0.62602	620.23000	0.62023		626.020	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,869.80000		12.86980	12,502.56000	12.50256		12,869.800	18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.26986		84.10941	9.21884	84.47763			17.99	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,566.84000		3.56684	3,741.02000	3.74102		3,566.840	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,746.86000		6.74686	6,552.82000	6.55282		6,746.860	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,596.28000		3.59628	3,771.35000	3.77135		3,596.280	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,700.29000		6.70029	6,507.14000	6.50714		6,700.290	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,625.86000		3.62586	3,801.81000	3.80181		3,625.860	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,653.95000		6.65395	6,461.68000	6.46168		6,653.950	17.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.37407		81.73586	9.32132	82.10978			18.02	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,976.71000		3.97671	4,152.43000	4.15243		3,976.710	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,881.84000		7.88184	7,683.64000	7.68364		7,881.840	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,005.25000		4.00525	4,181.76000	4.18176		4,005.250	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,834.77000		7.83477	7,637.36000	7.63736		7,834.770	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,033.91000		4.03391	4,211.19000	4.21119		4,033.910	17.86	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,787.91000		7.78791	7,591.27000	7.59127		7,787.910	17.86	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			9.36958		74.88528	9.33706	75.12816			21.24	0.00	0	5,098.00

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	8.99	Call	1,477.75000	1.47775	1,565.61000	1.56561	1,477.750	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,401.04000	4.40104	4,246.02000	4.24602	4,401.040	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,503.67000	1.50367	1,592.61000	1.59261	1,503.670	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,347.40000	4.34740	4,193.46000	4.19346	4,347.400	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,529.89000	1.52989	1,619.89000	1.61989	1,529.890	21.12	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,294.21000	4.29421	4,141.33000	4.14133	4,294.210	21.12	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.46590	72.58423	9.43239	72.83024		21.85	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,607.47000	2.60747	2,598.14000	2.59814	2,607.470	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	6,239.70000	6.23970	5,984.36000	5.98436	6,239.700	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,635.38000	2.63538	2,626.55000	2.62655	2,635.380	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	6,188.13000	6.18813	5,933.29000	5.93329	6,188.130	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,663.45000	2.66345	2,655.14000	2.65514	2,663.450	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	6,136.85000	6.13685	5,882.53000	5.88253	6,136.850	21.62	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			9.42648	97.09092	9.39912	97.35208			0.00	0	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	3,305.81000	3.30581	3,044.65000	3.04465	3,305.810		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,204.54000	3.20454	2,943.38000	2.94338	3,204.540		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	3,103.46000	3.10346	2,842.30000	2.84230	3,103.460		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.52547	93.94460	9.49725	94.20897			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	4,745.31000	4.74531	4,480.94000	4.48094	4,745.310		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	4,643.18000	4.64318	4,378.81000	4.37881	4,643.180		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	4,541.24000	4.54124	4,276.87000	4.27687	4,541.240		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,516.33000	20,516.33000	20,326.25000	20,326.25000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,795.96000	20,795.96000	20,604.08000	20,604.08000			0.00	0	0.00
Total for Derivatives :											1,581,361,172.15	162,233	2 439 246.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.03840			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.78000	104.73603	6.78000	104.67817			0.00	0	76,400,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.32609			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.52500	105.09105	8.52500	105.01836			0.00	0	3,863,600,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.19381			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.29784			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.39000	96.14672	9.39000	96.07363			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.08000	102.86085	7.08000	102.80155			0.00	0	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	103.10980		5.19000	103.06637			0.00	0	1,125,200,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.63152			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.66500	105.67536		8.66500	105.60109			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	0.84000	135.76019		0.84000	135.68785			839,328,000,000.00	999,200,000	1,585,900,000.00
ABCP13		On 07/12/2023	Spot Bond	2.37000	127.73866		2.37000	259.64787			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.20843			0.00	160,000,000	40,000,000.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.55547			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.93768			0.00	0	160,000,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.44793			0.00	200,000,000	200,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.51361			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.55727			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.65312			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.54000	107.36857		7.54000	107.30274			0.00	0	420,300,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52759			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.44000	104.20576		6.44000	104.15103			1,488,928,000,000.00	231,200,000	115,600,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.09083			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41596			0.00	0	120,000,000.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17250			0.00	0	40,000,000.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13614			0.00	0	140,000,000.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.23703			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.40905			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60305			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.57834			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.80390			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26943			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
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.75206			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		130.28437		5.29000	130.16862			0.00	0	338,600,000.00
ABLI03	On 15/03/2015	Spot Bond	3.07000		125.82864		3.07000	125.73858			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		117.10235		2.79000	117.02136			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		100.87878		4.44000	100.79595			0.00	0	1,000,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.86500		102.60407		5.86500	103.18601			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.06500		116.01646		11.06500	115.91465			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.65657			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.67648			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.76921			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.85868			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.09000		112.34006		4.09000	112.25075			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		44.30810		100.00000	43.98334			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000		163.37874		2.11000	163.27481			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		153.94249		2.76000	153.83659			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.14000		167.49846		2.14000	167.39163			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.16000		167.07027		2.16000	166.96327			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.06125		72.54634		8.06125	72.48704			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.06125		72.54634		8.06125	72.48704			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.01000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.41096			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	89.86000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.33000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	86.39000			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
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	85.84000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.03191			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92981			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.36000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	5.98000		106.81898		5.98000	106.76740			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	86.34000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.71000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.26000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.20633			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.07000		113.63802		7.07000	113.57260			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.97185			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	81.85000			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		93.73704		2.73000	101.05318			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000		98.73351		2.75000	146.22902			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.76000		110.56729		2.76000	190.29898			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	83.08000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.68000		89.81837		9.68000	90.44632			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	91.68000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	107.16360			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.58000			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
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	90.92000			0.00	0	0.00
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	9.84000		108.07327		9.84000	109.60088			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	9.78500		110.07698		9.78500	110.01501			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.98500		89.49225		8.98500	89.42745			0.00	0	500,000,000.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.71000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	108.09000			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	9.88000		109.17845		9.88000	109.30116			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.85000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.36500		107.58834		8.36500	107.51530			0.00	0	109,900,000.00
ABS5	On 01/05/2015	Spot Bond	6.73000		102.91760		6.73000	102.86116			2,692,000,000,000.00	400,000,000	945,300,000.00
ABS6	On 01/06/2020	Spot Bond	8.96000		96.50174		8.96000	96.43205			0.00	0	210,400,000.00
ABS7	On 11/09/2026	Spot Bond	10.04000		93.32660		10.04000	93.25086			94,376,000,000.00	9,400,000	4,700,000.00
ABS9	On 17/03/2016	Spot Bond	7.43000		106.11323		7.43000	106.04910			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		127.82247		1.54000	127.74719			877,800,000,000.00	570,000,000	570,000,000.00
ABS12	On 07/12/2023	Spot Bond	2.18000		129.70136		2.18000	263.64142			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.48082		0.78000	127.19017			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.01500		124.77553		2.01500	127.20211			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		34.77943		100.00000	34.52727			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.23000		106.66963		11.23000	106.57309			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
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40227			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.73984		100.00000	2.71976			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41303			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.56527			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	16.33073		100.00000	16.21103			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.39150			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	60.16520		11.00000	60.11362			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.45166		100.00000	10.37506			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27278			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.31201			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	101.62979			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.80428			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55198			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60455			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62768			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.71704			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.71704			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.73430			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.50995			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.73430			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.69977			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.11726			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
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.48043			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.51306			0.00	300,000,000	300,000,000.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37229			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.45745			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.57307			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.62542			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.64643			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.60439			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.35224			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50996			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.41500	104.86313		9.41500	104.78273			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.38387			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.28500	103.42593		7.28500	103.36469			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.66746			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.78576			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.50994			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	100.73506			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.55982			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.52107			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.55648			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.55194			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.32918			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.32918			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73506			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
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18460			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.49933			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48672			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.62626			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.07777			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.62453			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.26608			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.38843			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.57910			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.95687			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.38217			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.55827			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.30388			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28072			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52480			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.47423			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35651			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32073			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39019			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52059			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44695			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36283			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38598			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.22934		10.23000	102.14485			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40896			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
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37335			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.93076			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.36412			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.30296			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.46500	106.01601		9.46500	105.93567			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51421			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.46835		1.75000	110.52538			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38388			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38791			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48765			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.54010			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.43519			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.52961			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.47716			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59254			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.74555			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.55059			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.95665			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.52961			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.47733			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.56658			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.59391			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37320			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.40477			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.60031			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
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.58834			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70787			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49815			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69110			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69739			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70787			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.92156			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.62399			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.62399			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.50435			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.32691			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39322			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37853			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.27266			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41841			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.42470			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.48765			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.39532			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.19565			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.22988			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60703			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.72589			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.28069			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10456			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.03880		100.00000	8.97327			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
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.26344			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.29338			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31330			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.89167			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.99150			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.12447			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.85605			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.00000	97.90797		8.00000	97.84469			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.13411			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.33747			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.44500	102.55696		8.44500	102.48668			0.00	0	99,330,000.00
AIR02		On 30/04/2023	Spot Bond	9.48000	114.74204		9.48000	114.65448			0.00	0	34,800,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	65.38501		100.00000	64.91098			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.15000	110.28825		7.15000	110.22406			0.00	0	1,815,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	62.27594		100.00000	61.82443			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.78388		100.00000	12.69872			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.00000	151.23561		3.00000	151.12845			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.79000	101.80146		4.79000	130.21735			0.00	0	191,100,000.00
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	99.95112			0.00	0	140,000,000.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.91165			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.90748			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81959			0.00	0	0.00
ASN001		On 04/03/2014	Spot Bond	100.00000	85.66145		100.00000	80.57395		1,400,000,000,000,000.00	14,000,000,000	14,000,000,000.00	
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90220			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
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.06779			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27547			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.93500	105.15578		8.93500	105.08004			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87937			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.72730			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	95.60201		100.00000	94.86850			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.60978			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		100.00000	2.27884		100.00000	2.22679			0.00	0	71,400,000,000.00
BAW18	On 05/12/2020	Spot Bond		100.00000	0.56971		100.00000	0.55670			0.00	0	35,500,000,000.00
BAW19	On 05/12/2020	Spot Bond		8.00000	104.09898		8.00000	103.96701		232,185,600,000,000.00	29,023,200,000	47,200,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.03000	109.92829		7.03000	109.86570		5,624,000,000,000.00	800,000,000	239,400,000.00	
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.38030			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.24757			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.42000	103.41700		6.42000	103.36316		12,840,000,000,000.00	2,000,000,000	520,000,000.00	
BAW8	On 02/10/2017	Spot Bond		8.81500	105.40931		8.81500	105.33439			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.58372			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.93139	105.32903		10.93139	104.13116			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.80287	103.13685		10.80287	102.70533			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.86311	103.00274		10.86311	102.62265			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.81380			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.92414	102.94820		10.92414	102.51403			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.99362	101.55410		11.99362	101.47154			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.85943			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.85943			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.85950			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
BAYA12	On 31/03/2016	Spot Bond		11.18139	101.76587		11.18139	101.81421			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.09589	104.06029		11.09589	102.55483			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.80287	103.13685		10.80287	102.70533			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.05681	103.22857		11.05681	102.69608			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.26792	96.46842		10.26792	102.05100			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.75910			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.74304			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.74304			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.64336			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		10.44847	102.17398		10.44847	102.02627			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.59000	100.66068		11.59000	100.56697			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		11.51500	66.75642		11.51500	97.91423			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	101.58585			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.03310		12.22500	101.68429			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.71587			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.33500	63.79607		11.33500	100.43672			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.66149			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.70681			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.70681			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	101.63974			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.23480			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
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.72233			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.09277			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	101.72233			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.93139	105.80132		13.93139	104.64877			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.27298	103.11819		15.27298	103.01354			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.18221	102.81247		14.18221	102.67307			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.29446			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.29446			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.29446			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.38465			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.98852		100.00000	11.92042			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.14854		100.00000	21.98797			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.15766		100.00000	20.01152			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.44300		100.00000	12.35279			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.44300		100.00000	12.35279			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.04419		100.00000	14.93512			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.03553		100.00000	12.94102			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	78.48984		100.00000	78.01414			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.77731			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.86011			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.90569			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	66.66669		100.00000	66.66667			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	84.29561		100.00000	83.71560			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
BD0202	On 31/12/2018	Spot Bond		2.08000	105.29908		2.08000	172.00388			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.40000	95.35172		8.40000	137.43752			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.40000	96.69372		8.40000	137.78589			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.78500	95.77547		8.78500	95.70763			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.63133			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.35145			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	99.94435			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.42468			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	85.78089		100.00000	85.18519			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.02500	98.18051		8.02500	98.11652			0.00	0	319,500,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.77521			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83088			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84962			0.00	0	60,000,000.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91209			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97452			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14886			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.67398		100.00000	9.60384			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.63608			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67118			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.68622			0.00	0	80,000,000.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.69124			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75136			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83143			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.46509		100.00000	9.39647			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
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.46509	100.00000	9.39647				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.39971				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.52159				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.55482				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.36500		103.26471	8.36500	103.19460				0.00	0	126,600,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.65452				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.83162				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.77158	100.00000	6.72195				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.77158	100.00000	6.72195				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.76500		106.27272	5.76500	106.22349				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.68737				0.00	0	40,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.11569				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.64782				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.00979				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.23709				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.27947				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.23220				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.24542				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.26943				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.36882				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.53609				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.51005				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.32494	100.00000	15.21383				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.32662				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.24000		107.12699	6.24000	107.07246				0.00	0	40,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond		9.46500	112.92660		9.46500	112.84008			0.00	0	600,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.05930			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.12661			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.16500	103.81197		9.16500	103.73491			0.00	0	700,500,000.00
CBL12	On 06/09/2018	Spot Bond		11.24500	103.17068		11.24500	103.07719			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.91730			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.49500	104.25588		11.49500	104.16093			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58023			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.35500	100.78193		9.35500	100.70560			0.00	0	123,400,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.29041			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.93500	99.65903		11.93500	99.56489			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.60466			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.13897			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.54193			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.31000	92.42070		10.31000	92.34374			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.23000	119.83504		10.23000	119.73708			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.08000	115.52003		10.08000	109.62880			0.00	0	33,800,000.00
CCT03	On 15/03/2025	Spot Bond		9.42000	114.51107		9.42000	114.42376		2,426,592,000,000.00	257,600,000	3,267,600,000.00	
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91779			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.71500	103.01474		11.71500	102.91759			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.49621			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.84934			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.61058			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.85295			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.99973			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
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.08814			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54988			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54389			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57552			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.93090			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.85426			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.85426			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.46982			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		90.10428		100.00000	89.46675			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		90.10428		100.00000	89.46675			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		90.10428		100.00000	89.46675			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.55201			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		90.10428		100.00000	89.46675			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.80329			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.73498			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.40941		10.11000	104.32549			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.73498			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11026			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	107.03149			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.80771		2.76000	114.48379			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		111.51940		3.14000	114.43909			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.25837		8.25000	102.18990			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.73498			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.73498			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	119.54565		3.10000	114.03911			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	119.34742		2.40000	113.85654			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.25399			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.12194			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.92262			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.93560			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.13000	102.19906		8.13000	102.13195			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.01248			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.99725			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86642			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88115			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.18000	102.33604		8.18000	102.26843			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.18000	102.33604		8.18000	102.26843			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	8.23000	101.17508		8.23000	101.10822			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59408			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77490			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.87987			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.87987			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	72.08877		100.17539	71.55957			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.71303			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.40582			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
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61841				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.20102				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.21489				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.69259	9.35000	102.61612				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.69259	9.35000	102.61612				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.20042				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.20102				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	100.33881				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.81565				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.33205				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26015				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26015				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26015				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26015				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26015				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29505				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35303				0.00	900,000,000	900,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35303				0.00	4,500,000,000	4,600,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35303				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35303				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35303				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36272				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.26500	103.52940	9.26500	103.45172				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.88029				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
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.31190			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.81350			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.81350			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67818			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83596			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.31017			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.15120			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46668			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45618			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47845			0.00	1,800,000,000	1,800,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.25790			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.24569			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.24496			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47424			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.39106			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94563			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33015			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23850			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.41421			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65545			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65545			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65545			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65545			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.48161			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.07892			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
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.87592				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.57579				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.55643				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.46724				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.55643				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.31173				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.71395				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.46778				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.46778				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.46244				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	103.37012				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	100.46816				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.96000		94.09104	10.96000	92.60159				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.48000		93.52055	11.48000	94.15182				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.38977				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.73302				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.45645				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.82554				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
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.76495			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.66717		8.80500	100.86059			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49815			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83478			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	101.57576			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.60722			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.72883			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.62399			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.33609			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.33609			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.33609			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.80443			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24922			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.74990			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38977			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	101.74053			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76668			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.03681			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39885			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.33501			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.46264			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05052			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
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.15030				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75832				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.46730				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.89808				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99030				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.71866				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.26975				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.56366				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.33219				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	37.18742	7.01000	37.78654				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	141.67392				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	8.78500	95.77547	8.78500	128.45373				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.40000	31.34398	8.40000	137.43752				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.40000	31.74128	8.40000	137.78589				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.92353				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.81172				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16288				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16288				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.61507				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.49733				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52052				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52961				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82554				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.37433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.21591			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.68000	110.53059		8.68000	107.07853			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.81500	100.77065		8.81500	100.69904			0.00	0	904,700,000.00
COJ05	On 05/06/2023	Spot Bond		10.22000	112.01050		10.22000	111.91852			0.00	0	75,700,000.00
COJ06	On 09/12/2015	Spot Bond		8.03000	105.05284		8.03000	104.98507			0.00	0	9,200,000.00
COJ07	On 23/03/2021	Spot Bond		9.81000	107.22888		9.81000	107.14380		1,267,452,000,000.00		129,200,000	64,600,000.00
COT01	On 03/04/2023	Spot Bond		10.27000	94.79853		10.27000	94.72031		3,953,950,000,000.00		385,000,000	192,500,000.00
COT02	On 03/04/2028	Spot Bond		11.13000	95.26206		11.13000	95.17705			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.13000	88.22036		11.13000	88.14165			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12886			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.15026			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.07392			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.62398			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13075			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.72403			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.67000	90.11245		12.67000	93.49893			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	8.73000		100.00000	8.64759			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.63408			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.09000	98.14679		8.09000	97.30591			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56365			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.74327			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.25528			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	98.76076			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.66435			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.68979			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
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.77681			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.91000		125.64668		6.91000	118.08926			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.41500		108.06174		8.41500	107.98915			5,553,900,000,000.00	660,000,000	4,755,600,000.00
DV23	On 27/02/2023	Spot Bond	8.90000		109.61989		8.90000	109.54210			24,332,600,000,000.00	2,734,000,000	10,204,500,000.00
DVC001	On 09/06/2014	Spot Bond	100.00000		50.00000		100.00000	100.00000			0.00	0	0.00
DVC002	On 09/09/2014	Spot Bond	100.00000		35.35534		100.00000	100.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	100.00000		35.35534		100.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.28065			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.04500		132.40651		8.04500	132.32140			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.58932			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.09876			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10707			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.11223			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.62052			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83988		0.10000	132.54124			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000		114.96733		2.18000	114.89342			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000		102.60253		2.19000	102.53647			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000		102.46095		2.27000	102.72030			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.71000		107.90821		9.71000	107.82484			0.00	0	35,800,000.00
EMM02	On 11/03/2021	Spot Bond	9.56000		108.57516		9.56000	108.49116			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.18000		100.12986		10.18000	100.04750			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.74500		89.03668		10.74500	93.14905			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.30840			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.69222			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.89314			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
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.46367			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25348			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	63.68690		100.00000	63.22011			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	95.83974		100.00000	95.12981			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.08776		3.00000	126.99754			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.09000	108.19421		11.09000	108.09905			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.35919			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.89953			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.21815			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.85500	84.03379		9.85500	97.20007			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.23410			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13379			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.38075			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34913			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.33599			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.38804			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.37193			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32234			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33215			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30958			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.32399			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30670			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
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.31871				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.56000		104.04379	6.56000	103.98845				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.65000		107.09470	7.65000	107.02846			2,178,949,500,000.00	284,830,000	18,017,830,000.00	
ES23	On 25/01/2023	Spot Bond	8.56500		112.66473	8.56500	112.58773			8,297,772,000,000.00	968,800,000	24,886,000,000.00	
ES26	On 02/04/2026	Spot Bond	8.99500		93.02522	8.99500	92.95779			5,305,251,000,000.00	589,800,000	9,465,400,000.00	
ES33	On 15/09/2033	Spot Bond	9.83000		81.59271	9.78500	81.85604			28,441,139,000,000.00	2,893,300,000	45,542,000,000.00	
ES42	On 25/04/2042	Spot Bond	10.01500		86.84932	10.01500	86.77939			30,045,000,000,000.00	3,000,000,000	12,800,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.20619			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.91050			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.31422			0.00	0	0.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.13100			0.00	0	0.00	
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.35418			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.00095			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		11.20137	100.00000	11.12016			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000		10.90060	100.00000	10.82157			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.04747			0.00	116,000,000	29,000,000.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.13996			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.32491			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.50978			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	7.03000		103.53697	7.03000	103.47770			11,248,000,000,000.00	1,600,000,000	2,507,400,000.00	
FRB05	On 21/12/2018	Spot Bond	9.33500		100.67188	9.33500	100.59662			0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.93964			0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.93957			0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.81970			0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.06111			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
FRBC21		On 21/12/2018	Spot Bond	11.13500	108.86204		11.13500	108.76539			0.00	0	20,000,000.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.09234			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.11500	125.52239		2.11500	126.28425			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.21000	129.38907		2.21000	263.00599			0.00	0	50,000,000.00
FRBI25		On 31/01/2025	Spot Bond	2.44000	98.21883		2.44000	103.96962			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	98.96668		2.73000	146.57459			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.65000	112.37377		2.65000	193.40986			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.34000	113.16693		7.34000	113.09935			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.02900	58.35049		8.02900	57.64653			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49400	37.25967		9.49400	36.35308			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	36.00065		9.73000	35.08627			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.08065			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.32617			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	104.44150			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.00144			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.31676			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.31676			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.07588			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.31117			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82545			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.12609			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55208			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72453			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.84561			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.39380	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.09288			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70787			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.10590			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.28379			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61771			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.15551			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.53263			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67642			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.31638	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.99284			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.39255			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.79590			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.92163			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26914			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.09962			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.37164			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.52218			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26287			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.18962			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.95304			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.91534			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.42601			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.39464			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.30889			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
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.43019			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04728			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.34136		100.09221	14.23617			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50234			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.89230			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.81675			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.05645			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.29025			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.97010			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68237			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	101.70344			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53731			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.58205			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.13730			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.41293			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.39703			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.55059			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.08251		13.22500	52.02669			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.44989			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45199			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.22492			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.52751			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.68500	89.07364		3.68500	92.08403			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.60303			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
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.60303			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.30932			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38977			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.76848			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52825			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.49815			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.45828			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.69016			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.74351			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.46196			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.68219			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.85793			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.03262			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05774			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.95933			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.68862			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.67818			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.92158			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.41540			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78224			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.35500	119.91467		3.35500	115.51007			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.71179			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.73071			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.33500	109.84686		3.33500	115.67527			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.13411		1.12000	120.74971			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
FRC71	On 31/01/2022	Spot Bond	3.35500	106.87528		3.35500	115.51007			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000	104.83934		2.10000	122.24178			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000	103.82162		2.17000	125.72970			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88999			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.74584			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.35187			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.39613			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46786			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.69922			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.74533			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.01030			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.93044			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.63029			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.17479			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62819			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	105.00511			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.07919			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	89.78183			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.54403		100.00000	9.47408			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.69413		100.00000	13.56344			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000	141.37453		4.24000	141.25990			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.02444			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.78848			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.27564			0.00	1,000,000,000	500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.33897			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.11757			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.21298			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.10568			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	124.21548		2.72000	252.47930			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.28517		2.22000	262.79459			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.06056		2.94000	248.09480			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.48500	102.92013		2.48500	122.95333			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.72967			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.01500	127.28189		2.01500	123.31270			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91005			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14270			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.60470			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.37048			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.92000	92.25405		2.92000	92.18952			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.15734		104.97509	14.04779			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.99827		101.07593	20.21620			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.89175		100.44759	11.27868			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.34427			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.56500		100.76967	18.41740			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		2.48000	102.02831		2.48000	101.96032			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	101.26613			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93470			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.40000	96.81978		2.40000	104.37930			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
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.24863			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.43000		96.53485		2.43000	104.07188			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.16865			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		127.22808		2.42000	327.65759			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.03512			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.55372			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.51980			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.49317			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.17095			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.12286			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.37357			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.12035			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.91000		104.12498		5.91000	104.07473			0.00	0	2,120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.30000		104.99087		6.30000	104.93693		13,860,000,000,000.00	2,200,000,000	2,462,800,000.00	
FRX16	On 15/09/2016	Spot Bond	7.30000		103.58514		7.30000	103.52361			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.88500		103.94574		7.88500	103.87915			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.10500		110.22161		8.10500	110.14946			0.00	0	20,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.70500		101.93061		8.70500	101.85866			0.00	0	389,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.00000		106.37782		9.00000	100.31061			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.69000		90.46175		9.69000	90.39083			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.83000		111.44795		9.83000	105.99096			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.63500		93.93325		10.63500	93.85394			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.69000		77.00669		10.69000	76.94062			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.17124			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.23643			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
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.28908			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.31013			0.00	0	20,000,000.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.36270			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.44685			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.50995			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.78330			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.46361			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07772			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.16500	102.41685		9.16500	102.34123			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	100.54152			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.84024			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.92645			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.22614			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.48888			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.48851			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.48739			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.48962			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.92240			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.20155			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.70359			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.72055			0.00	0	70,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.75331			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.79393			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.85029			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
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	99.94792			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.23464			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.94024			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.93239			0.00	0	100,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.23689			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.91359			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	101.11111			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.45120			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95067			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.87035			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.87870			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.57517			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.63730			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.62933			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.51225			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	100.85629			0.00	0	10,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.71559		102.74446		7.71559	101.65288			925,870,800,000.00	120,000,000	30,000,000.00
HMS1C2	On 19/07/2045	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
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.90005			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.06862		102.78311		8.06862	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	100.95629			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.51928		102.83774		8.51928	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	101.02498			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	100.95398			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07462			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.11688			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.18500		111.35019		8.18500	111.27739			0.00	0	3,100,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		131.70023		1.99000	267.70862			99,500,000,000.00	50,000,000	8,894,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.77236		1.97000	268.14109			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.68000		99.45922		9.68000	99.38261			0.00	0	820,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.70000		99.22822		9.70000	99.15164			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		41.20229		100.00000	40.65520			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.99243		100.00000	11.83320			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		59.25282		100.00000	57.92857			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		33.02285		100.00000	32.28482			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.06183		100.00000	19.61346			72,000,000,000,000.00	720,000,000	180,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.19916		100.00000	9.97121			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.79000		110.92541		1.79000	110.85790			2,101,305,702,000.00	1,173,913,800	83,063,200,000.00
I2038	On 31/01/2038	Spot Bond	2.32000		107.35144		2.32000	107.28152			91,164,400,000,000.00	39,295,000,000	58,999,918,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond		2.41000	104.21015		2.41000	104.14129			1,253,200,000,000.00	520,000,000	58,104,409,600.00
I2050	On 31/12/2050	Spot Bond		2.39000	111.86887		2.39000	111.79538			571,210,000,000.00	239,000,000	19,226,600,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.23000	106.17845		7.23000	106.11597			0.00	0	49,900,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.92179			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.67021			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93588			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.02563			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.81000	102.53841		6.81000	102.48205			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.73000	105.84547		7.73000	105.77896			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.51500	107.50423		8.51500	107.42996			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.74000	101.73153		6.74000	101.67655			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78711			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.31213			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	112.54763		4.09000	112.45836			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.55000	104.24657		7.55000	104.18361			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.53602			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.57068			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.71110		0.94000	126.57780			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.08500	105.93474		2.08500	126.55881			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.77843			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.93779			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.18500	103.68950		8.18500	103.62097			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.96108			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.68979			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
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.36370			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.76500	100.67228		8.76500	100.60151			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.27500	93.60744		9.27500	93.53828			0.00	0	67,700,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.57949			0.00	211,200,000	52,800,000.00
IBL49	On 02/04/2018	Spot Bond		8.26500	85.52366		8.26500	97.97001			0.00	0	170,000,000.00
IBL50	On 02/08/2020	Spot Bond		9.32500	100.69386		9.32500	101.99571			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59907			0.00	400,000,000	240,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.61865			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.49000	100.90882		7.49000	101.93987			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.54500	100.01094		8.54500	101.16137			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00283		100.00000	0.00281			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74524			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.78201			0.00	0	80,000,000.00
IDCG03	On 22/10/2020	Spot Bond		8.96000	103.10373		8.96000	97.88172			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.69434		5.00000	100.65335			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.69434		5.00000	100.65335			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.77355		5.00000	101.73258			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.69434		5.00000	100.65335			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.94534		4.00000	100.91221			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.42584			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.33603			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.58896			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.09414		9.20000	109.01330			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34921			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34921			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
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.38080			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.20518		100.00000	8.94038			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.72565			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.49621			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.38875			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.23000	101.67906		9.23000	101.60305			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16213			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.34507			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.93840			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.86240			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.05128		100.00000	5.99478			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	99.58461		5.25000	99.49910			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.07064		5.35000	98.98439			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.56317			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35174			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
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.54023			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.93139	104.36334		10.93139	103.49661			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.93139	102.22072		10.93139	102.09580			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.57232			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89880			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.53835			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.18436		6.50000	101.13103			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65545			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16588			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27340			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27340			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.37677			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.47622			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.14375			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12231			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95424			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.43393			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.81868			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87646			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.64562			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17597			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.40058			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.43394			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11697			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15046			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
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.51883			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.77569			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	100.00000		8.98503		100.00000	1.78012		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.23630			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.12822			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.10860			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	100.00000		44.04798		100.00000	43.90021		830,000,000,000,000.00	8,300,000,000	8,300,000,000.00	
ING60U	On 28/02/2014	Spot Bond	100.00000		84.29884		100.00000	83.73559			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.64336			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.10617			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.12167			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		92.40506		100.00000	91.70854			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	100.95151			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97308			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.98750			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.24000		102.96693		8.24000	102.89842			0.00	0	36,100,000.00
IPL4	On 29/03/2014	Spot Bond	5.89000		102.69706		5.89000	102.64823		96,596,000,000.00	16,400,000	520,700,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.72895			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.66500		105.46695		8.66500	105.39283			0.00	0	233,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.09396			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.07742			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.22953			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.60304			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.41000		107.90722		8.41000	107.83438			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
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.73555			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.99980			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.17500	97.94781	3.17500	117.00668			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.15471	3.91000	127.72156			0.00	0	300,000,000.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.36238			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.17259			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.14299			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.87998			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.45815			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.79000	90.43478	3.79000	91.15428			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.79000	90.35938	3.79000	97.14309			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.89407			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.49204			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.93840			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.83500	107.81215	11.83500	107.70946			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.87220			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.14487	3.91000	127.72156			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.13154			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.80180			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.28070			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.95687	5.25000	99.87072			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.55609	5.25000	99.47063			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.44610	5.35000	99.35920			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.34473	5.35000	99.25801			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
IVA405	On 30/01/2014	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.35000	99.14262		5.35000	99.05625			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.35000	99.02750		5.35000	98.95568			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.47127			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69497			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.71929			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.67114			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08820			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.81295			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59947			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58946			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.39219			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59692			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.27054			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.27482			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.07402			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97317			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98038			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.99481			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92988			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.85004			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69493			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.44416			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
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.37505			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.62860			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.42663			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	87.74038		100.00000	87.11217			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	98.91305		100.00000	98.11321			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	80.23256		100.00000	79.53890			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	69.92337		100.00000	69.52381			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.70445			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	41.59589		100.00000	41.29432			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96849			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.02073		100.00000	13.91908		15,000,000,000,000.00	150,000,000	75,000,000.00	
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.02212			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	42.68317		100.00000	41.72924			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	45.54540		100.00000	44.52751			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	55.03213		100.00000	54.51829			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.99990			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.80402			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.78000	138.89489		8.78000	138.79602			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.71182			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46040			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.66058			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.76500	99.05901		8.76500	98.98976			0.00	0	211,300,000.00
LGL03	On 03/04/2018	Spot Bond		8.91500	68.63026		8.91500	96.83088			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.42500	99.92528		9.42500	101.54533			0.00	0	75,400,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.81279			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
LHL02	On 13/12/2015	Spot Bond		11.48000	98.52026		11.48000	98.43015			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.79407			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.51107			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.54832			0.00	22,000,000	11,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.59293			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53790			0.00	1,900,000,000	1,900,000,000.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94287			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.49972			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84345			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.25010			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.00632			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	74.79508		100.00000	74.33809			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	43.78200		100.00000	42.80680			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	42.68317		100.00000	41.72924			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond		100.00000	94.55959		100.00000	93.83033		8,000,000,000,000,000.00	80,000,000,000	80,000,000,000.00	
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	99.41079			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.42099			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.35432			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.02836			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87350			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.59471			0.00	0	70,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.33112			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02930			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
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.50858			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.94246			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.93692			0.00	0	200,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.37470			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.40788			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.74126			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	89.48546		100.00000	88.84322			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	85.33973		100.00000	84.75520			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	93.30199		100.00000	92.60916			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	51.20000		100.00000	63.53092			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	39.89637		100.00000	39.60712			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.25083		100.00000	16.13172			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.67488		100.00000	39.38409			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.68500	102.79348		8.68500	102.72148			0.00	0	189,500,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86823			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.88916			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.87865			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.00943			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.01730			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.05666			0.00	0	160,000,000.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.86488			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.01080			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.00000	102.97884		8.00000	102.91228			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.75500	106.32790		8.75500	106.25365			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.63500	106.32710		9.63500	106.24557			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.18000	108.45121		5.18000	103.78657			0.00	0	1,360,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.29958			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.35219			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.62500	104.90551		9.62500	104.91340			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.23000	104.04684		7.23000	103.98562			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12984			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.92500	99.80218		8.92500	99.73038			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	8.34528		100.00000	7.16815			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12416			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.62500	99.79280		8.62500	99.72337			0.00	0	212,300,000.00
MTN02	On 13/07/2014	Spot Bond		6.31000	106.34545		6.31000	106.29160			0.00	0	216,500,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.33000	106.78111		7.33000	106.71846			0.00	0	1,479,200,000.00
MTN04	On 13/07/2017	Spot Bond		8.57000	108.82567		8.57000	108.75125			0.00	0	103,500,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.12604		100.89771	6.08126			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.20815		100.61875	6.16289			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.37260			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.37864			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.38516			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.39108			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.39390			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
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.42980			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.47142			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25690		100.00000	0.25504			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25690		100.00000	0.25504			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.12000	95.26434		9.12000	95.19396			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.18000	100.99195		7.18000	101.86600			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.95923			0.00	120,000,000	30,000,000.00
NBK11A		On 28/11/2020	Spot Bond	9.14500	103.72861		9.14500	99.05088			0.00	0	21,800,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.07179			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.38809			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.83685			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55627			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48515			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68298			0.00	2,000,000,000	1,100,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.12877			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.93000	108.37361		6.93000	108.31245		10,395,000,000,000.00	1,500,000,000	2,389,800,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.96118			0.00	0	3,050,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.60500	115.25767		8.60500	115.17722			0.00	0	92,300,000.00
NBK4		On 28/10/2024	Spot Bond	10.95500	32.25368		10.95500	32.22614			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.48000	104.13367		7.48000	104.07066			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.86877			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.91859			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.60000	102.25358		6.60000	102.19918			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.38582			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.68000	105.43303		7.68000	105.36719			0.00	0	36,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.29975			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.21584			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36693			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.18041			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02231			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.07665			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.62128			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.07222			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	100.77990			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.85396			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.71034			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08123			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.74552			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.60622			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.48881			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.09687			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.40801			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.42054			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33638			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.10448			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
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.28481			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27356			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.27251			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.18000		106.20869		8.18000	106.13815			0.00	0	21,500,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.92324			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.14398			0.00	400,000,000	200,000,000.00
NED8	On 08/02/2014	Spot Bond	5.44000		103.50895		5.44000	103.46311			0.00	0	96,900,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92545			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.01500		111.84783		12.01500	111.73974			0.00	0	17,500,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.91415			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.73161			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.04514			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.04491			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		159.49975		2.23000	159.39681			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.67500		106.83555		8.67500	106.76161			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.90919			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.77357			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.77357			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.30500		105.75828		9.30500	105.83492			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.24650			0.00	0	70,000,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.46632			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23372			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.23137			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.24087			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
NQ1B10	On 22/05/2020	Spot Bond		9.50500	105.73718		9.50500	106.91991			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.25039			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24093			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.24655			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.70500	105.71632		9.70500	105.78574			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.26554			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.25419			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.25033			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.32188			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.29895			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.25790			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.68000	102.94955		6.68000	102.89449			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.42500	115.58488		8.42500	115.50630			0.00	0	856,400,000.00
NRA022	On 31/10/2022	Spot Bond		8.89000	121.65329		8.89000	121.56563		1,834,896,000,000.00		206,400,000	870,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.12500	165.17190		2.12500	165.06659			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.46000	122.40010		9.46000	122.30689			0.00	0	341,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89553			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.87157			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.91721			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63823			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.42455			0.00	30,000,000	15,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.37260			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.16800			0.00	20,000,000	10,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.21638			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.86329		100.00000	15.74828			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
OCT1A1	On 18/10/2015	Spot Bond	100.00000		29.15177	100.00000	28.94041				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.46000		105.33517	6.46000	105.27998				0.00	0	299,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.44216	100.00000	9.37370				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	93.88000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		45.00782	100.00000	44.68152				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.73297				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.88506				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.52671				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.37500				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.35145				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.22036				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.30424				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	100.00000		8.65158	100.00000	1.19135			3,890,000,000,000,000.00	38,900,000,000	75,000,000,000.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.74317				0.00	0	270,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.33444				0.00	0	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.31012				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.45500				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.38971				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.33886				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.53917				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.45603				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.39192				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.63218				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.53339				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.45382				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
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.66081			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.68196			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.69148			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.71262			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.80348			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.82459			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.37782			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71158			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.23000	108.49559		6.23000	108.44045			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.06000	96.24847		5.06000	96.20862			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.20000	38.02228		8.20000	37.99724			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.30000	114.99644		6.23000	115.06252		1,637,516,843,540,000.00	47,224,895,800	52,891,047,900.00	
R158		On 15/09/2015	Spot Bond	6.23000	115.12104		6.23000	115.06252			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.13000	89.89020		6.13000	89.84524			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.23000	121.35224		6.23000	121.29055			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.06000	84.78240		6.06000	84.74047			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.44500	120.95287		8.38000	121.43716		9,358,131,805,620,000.00	08,126,916,000	74,250,212,000.00	
R187P		On 21/12/2026	Spot Bond	8.12000	35.43947		8.12000	35.41636			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.04000	33.08307		8.04000	33.06170			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.72000	273.78337		1.72000	273.61795		33,739,262,000,000.00	19,615,850,000	23,458,650,000.00	
R201		On 21/12/2014	Spot Bond	4.81500	108.00371		4.69000	108.09097		60,408,990,000,000.00	12,546,000,000	25,807,600,000.00	
R202		On 07/12/2033	Spot Bond	2.16000	208.18198		2.16000	208.04876		132,936,336,000,000.00	61,544,600,000	53,187,938,100.00	
R2023		On 28/02/2023	Spot Bond	8.14500	99.59435		8.07000	100.00246		3,089,027,003,292,000.00	79,254,389,600	06,884,068,200.00	
R203		On 15/09/2017	Spot Bond	7.14500	105.51141		7.06500	105.71694		2,421,997,101,216,000.00	38,977,900,800	85,262,950,400.00	
R2030		On 31/01/2030	Spot Bond	8.98000	96.09194		8.98000	94.49172		371,772,000,000,000.00	41,400,000,000	13,900,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		9.24500	95.94269		9.24500	95.87203			1,472,636,050,000,000.00	59,290,000,000	98,623,400,000.00
R204	On 21/12/2018	Spot Bond		7.41500	106.15366		7.33500	106.42740			3,320,732,487,750,000.00	47,839,850,000	33,675,887,800.00
R2048	On 28/02/2048	Spot Bond		9.32500	96.49874		9.32500	96.42588			1,691,760,150,000,000.00	81,422,000,000	84,070,900,000.00
R206	On 15/01/2014	Spot Bond		5.38000	103.18725		5.32000	103.14863			0.00	0	56,062,200,000.00
R207	On 15/01/2020	Spot Bond		7.68500	100.79781		7.62500	101.02094			3,332,896,891,000,000.00	33,688,600,000	26,769,561,800.00
R208	On 31/03/2021	Spot Bond		7.87000	95.14728		7.81000	95.40386			873,994,021,434,000.00	11,053,878,200	81,373,548,900.00
R209	On 31/03/2036	Spot Bond		9.17500	73.61471		9.13000	73.89189			3,288,786,759,775,000.00	58,450,873,000	50,966,586,500.00
R210	On 31/03/2028	Spot Bond		2.01000	159.77133		2.01000	159.67098			1,156,956,000,000.00	575,600,000	37,026,746,600.00
R211	On 31/01/2017	Spot Bond		0.24000	129.34561		0.24000	129.28315			57,120,000,000.00	238,000,000	26,571,637,800.00
R212	On 31/01/2022	Spot Bond		1.51500	131.98464		1.51500	131.90725			25,136,880,000,000.00	16,592,000,000	86,033,121,000.00
R213	On 28/02/2031	Spot Bond		8.99500	84.60861		8.94500	84.92606			1,812,192,426,800,000.00	01,466,640,000	49,491,628,300.00
R214	On 28/02/2041	Spot Bond		9.26500	74.46931		9.26500	74.41344			3,599,660,962,500,000.00	88,522,500,000	25,377,500,000.00
R225C	On 15/03/2014	Spot Bond		4.55000	98.81744		4.55000	98.78094			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.66000	96.53651		4.66000	96.49966			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.29000	92.46362		6.29000	92.41618			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.13000	89.89020		6.13000	89.84524			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.05000	87.37052		6.05000	87.32737			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.06000	84.78240		6.06000	84.74047			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.72500	99.84490		4.72500	99.80620			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.74500	97.53240		4.74500	97.49492			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.69500	95.32015		4.69500	95.28390			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.20000	91.06565		6.20000	91.02008			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.07000	88.55426		6.07000	88.51086			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.05000	85.98807		6.05000	85.94607			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.11000	83.31604		6.11000	83.27495			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
R331C		On 21/06/2017	Spot Bond	7.04000	78.31500		7.04000	78.27060			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.09000	75.50485		7.09000	75.46175			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.34000	72.12664		7.34000	72.08403			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.32000	69.64088		7.32000	69.59986			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.30000	67.25378		7.30000	67.21427			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.29000	64.92324		7.29000	64.88514			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.58500	61.48686		7.58500	61.44935			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.56500	59.32051		7.56500	59.28442			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.73000	56.47831		7.73000	56.44321			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.70000	54.50297		7.70000	54.46922			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.67000	52.61193		7.67000	52.57948			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.64000	50.80120		7.64000	50.76999			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.60000	49.11206		7.60000	49.08204			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.56000	47.49742		7.56000	47.46854			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.32000	42.37590		8.32000	42.34759			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.28000	40.85622		8.28000	40.82905			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.24000	39.40620		8.24000	39.38013			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.20000	38.02228		8.20000	37.99724			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.16000	36.70110		8.16000	36.67705			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.12000	35.43947		8.12000	35.41636			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.08000	34.23441		8.08000	34.21219			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.04000	33.08307		8.04000	33.06170			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.19685			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25811			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.23685			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
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.26861			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.12768			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.41833		100.00000	13.32105			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.93373		100.00000	3.90521			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95012			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20301			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91226			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.84515			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16623			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.33209			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.89826			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.29220			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05427			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.57706			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94825			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.99758			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87060			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83707			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.35218			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.14385			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.01192			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	100.99782			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
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.93314		0.00		0	0.00	
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.09537		0.00		0	0.00	
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.97605		0.00		0	0.00	
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.97605		0.00		0	0.00	
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.94448		0.00		0	0.00	
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	102.18273		0.00		0	0.00	
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.89881		0.00		0	0.00	
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.93077		0.00		0	0.00	
RP018	On 12/02/2020	Spot Bond	12.35000	106.68396	12.35000	106.57980		0.00		0	0.00	
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.93794		0.00		0	0.00	
RP020	On 12/02/2020	Spot Bond	100.00000	12.55552	100.00000	12.46448		0.00		0	0.00	
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92299		0.00		0	0.00	
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.36235		0.00		0	0.00	
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.35116		0.00		0	0.00	
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.05902		0.00		0	0.00	
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.14957		0.00		0	0.00	
RPG01U	On 25/02/2014	Spot Bond	100.00000	82.39278	100.00000	81.83857		0.00		0	0.00	
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.24554		0.00		0	0.00	
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.47367	100.00000	1.46275		0.00		0	0.00	
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.00811	100.00000	9.93555		0.00		0	0.00	
RPP07U	On 31/01/2016	Spot Bond	100.00000	14.75337	100.00000	14.64641		0.00		0	0.00	
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.29841	100.00000	12.25325		0.00		0	0.00	
RPP09U	On 21/11/2016	Spot Bond	100.00000	25.21844	100.00000	24.65484		0.00		0	0.00	
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.70320		0.00		0	0.00	
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.51836		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
RW21	On 21/04/2021	Spot Bond		9.11000	105.86255		9.11000	105.78485			433,636,000,000.00	47,600,000	680,300,000.00
RW23	On 10/12/2023	Spot Bond		8.00000	0.00000		8.00000	0.00000			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		8.00000	0.00000		8.00000	0.00000			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.10273			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.53000	109.02309		7.53000	108.95633			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.22237			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.11500	101.99278		9.11500	101.91787			0.00	0	1,580,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.85981			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.79092			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.74153			0.00	300,000,000	300,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.88078			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.86355			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.48000	103.31189		7.48000	103.24904			0.00	0	1,158,100,000.00
SBK9	On 10/04/2018	Spot Bond		8.93500	99.47577		8.93500	99.40413			0.00	0	489,500,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	132.07968		1.84000	131.99758			0.00	0	11,700,000.00
SBN27	On 15/09/2015	Spot Bond		7.69000	112.56028		7.69000	112.48991			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.55000	112.80240		7.55000	112.73314			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.48000	112.92373		7.48000	112.85503			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.46500	101.23483		8.46500	101.16530			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.62500	112.67260		7.62500	112.60275			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.59000	112.73315		7.59000	112.66357			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.81293			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.05044			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.69370			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21901			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
SBS13	On 22/09/2017	Spot Bond	8.11500		104.41068		8.11500	104.34188			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.49623			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17324			0.00	0	300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.35006			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.40065			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.46000		108.51148		9.46000	108.42931			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.03000		100.79259		10.03000	100.71088			3,099,270,000,000.00	309,000,000	103,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.42599			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.61208			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.50047			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.20464			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.82500		100.55197		8.82500	100.48003			0.00	0	377,700,000.00
SBS3	On 25/05/2026	Spot Bond	9.08000		93.82403		9.08000	93.75500			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.51000		95.54402		9.51000	95.47048			779,820,000,000.00	82,000,000	111,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.41000		114.05451		7.41000	113.98689			0.00	0	175,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		128.97409		2.25000	262.16161			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.71110		0.94000	126.57780			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.19000			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		6.77158		100.00000	6.72195			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.29602		0.00000	82.63494			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
SHI05	On 31/01/2017	Spot Bond	1.51000		110.98422		1.51000	124.42464			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.18436		6.50000	101.13103			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.75846			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.25787			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.71389			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.09500		102.85913		9.09500	102.78418			0.00	0	47,300,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.89803			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05429			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.35770			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.21890			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.60523			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.27629		100.00000	10.04662			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.53000		108.06174		7.53000	107.99665			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.93500		99.59308		8.93500	101.76388			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.46500		101.23483		8.46500	101.16530			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.36649			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.27153			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.42541			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.27362			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68206			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.16500		107.62038		8.16500	107.54981			0.00	0	30,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14165			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10751			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.92893			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.49000		94.46980		9.49000	94.39763			0.00	0	2,571,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.07827			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42083			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80842			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.41800	87.41049		9.41800	87.34422			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.48000	87.11744		9.48000	87.05096			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.93500	106.86436		5.93500	106.81314			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.88500	95.30927		8.88500	95.24175			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52724			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.24500	101.93231		8.24500	101.86408			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.13000	113.53310		7.13000	113.46720			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.54000	102.63087		2.54000	102.95335			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.28500	101.33159		8.28500	102.51073			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.34018			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.25055			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.18766			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.80000	109.77453		9.80000	109.90183			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.06849			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.03323			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.44097			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.17500	75.74622		10.17500	76.29265			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		100.00000	31.59348		100.00000	25.38806		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.95640			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.82549			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.33007			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.22744			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
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.22819			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.12619			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.01945			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.97213			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.91460			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.92714			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.91557			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.91303			0.00	0	0.00
SY1037		On 11/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.92776			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.82671			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.80833			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.71816			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.69000	112.11960		6.69000	112.05880			0.00	0	260,400,000.00
SZ25		On 30/09/2025	Spot Bond	8.98000	101.85120		8.98000	101.77748			0.00	0	1,200,000.00
T018		On 15/07/2014	Spot Bond	100.00000	69.70368		100.00000	69.24441			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	60.24788		100.00000	59.81108			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.33967		100.00000	19.19947			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.53000	102.17870		6.53000	102.12486			3,852,700,000,000.00	590,000,000	471,600,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80510			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.52300			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27340			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06886			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.88476			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.63943			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
TFS84	On 28/07/2016	Spot Bond		7.48000	106.02241		7.48000	105.95897			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	100.29308			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.85737			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.88378			0.00	0	90,000,000.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.05108		7.83000	102.98657			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84284			0.00	0	10,000,000.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87586			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.73923			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.84284			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.87586			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.57965		7.16000	102.73206			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.94054			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.93527			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.06178			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04465			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.55963			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50091			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.84151			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.88378			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.30517		8.73000	103.23662			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54449			0.00	0	100,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.56952			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.80500	101.68939		8.80500	99.40549			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.94318			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
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60401			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.05914			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.68577			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.46826			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.95982			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89173			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.55319		101.06155	6.50523			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.83755			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.02246			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.95637			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.00910			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.56484			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85310			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.87175			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88507			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87175			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.88507			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.89173			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86376			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88507			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95831			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.95831			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95831			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06476			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.09136			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
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05811			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58886			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.62195			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.60871			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.18314			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.08000		106.24006		8.08000	106.17073			0.00	0	110,700,000.00
TL20	On 22/02/2020	Spot Bond	7.80000		96.13295		7.80000	96.04783			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.99500		104.79103		7.99500	104.72297		176,209,800,000,000.00	22,040,000,000	18,970,585,300.00	
TN20	On 17/09/2020	Spot Bond	8.96000		110.07182		8.96000	109.99190		28,775,855,360,000.00	3,211,591,000	25,149,996,400.00	
TN23	On 06/11/2023	Spot Bond	9.27000		110.74674		9.27000	110.66360		103,779,504,000,000.00	11,195,200,000	11,857,600,000.00	
TN25	On 19/08/2025	Spot Bond	9.53000		102.65610		9.53000	102.57822		37,256,582,000,000.00	3,909,400,000	13,894,700,000.00	
TN27	On 14/11/2027	Spot Bond	9.51000		95.94620		9.51000	95.87236		10,831,890,000,000.00	1,139,000,000	6,798,200,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.66614			0.00	0	130,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.24840			0.00	0	1,600,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.54003			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.38071			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.39156			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.39262			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44586			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.55623			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.00396			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.04490			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.06943			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.24123		10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.23521		9.75000	100.15674			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
TR32	On 31/12/2099	Spot Bond	100.00000		10.23511	100.00000	10.15612				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.08477				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.06019				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.95498				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	97.70456				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	97.45341				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.69026				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.49623				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.45798				0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.23508				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	95.25045				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000	0.00000	97.82531				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000	0.00000	94.52896				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	94.37426				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.84048				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		67.29170	100.00000	64.99950				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.78150				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.75201				0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.63404				0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.36870				0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.32687				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.26788				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.86658				0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.32687				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.75480				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
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.32807			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.21000		110.60709		9.21000	110.52458			128,940,000,000.00	14,000,000	46,700,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.16366			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.93127			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.33896			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.40500		104.83781		9.40500	104.75799			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.05491			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.09206			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.49717			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.51524			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.51607			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18471			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.22136			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.59000		113.60278		6.59000	113.54175			94,896,000,000,000.00	14,400,000,000	9,683,100,000.00
WS05	On 01/08/2018	Spot Bond	0.77000		241.79082		0.77000	241.66367			0.00	0	4,094,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.53000		103.67785		6.53000	103.62266			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.57000		104.56159		7.57000	104.49722			48,448,000,000,000.00	6,400,000,000	8,441,500,000.00
WSP3	On 28/05/2019	Spot Bond	7.89000		105.12342		7.89000	105.05602			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.25000		103.97084		8.25000	103.90120			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.35000		103.82742		8.35000	103.75706			28,448,450,000,000.00	3,407,000,000	1,703,500,000.00
Z014	On 30/06/2015	Spot Bond	6.18000		90.94318		6.18000	90.89807			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.71500		98.57384		4.71500	98.53620			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.72500		97.41966		4.72500	97.38258			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.11000		89.40997		6.11000	89.36563			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.70500		95.56640		4.70500	95.52957			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
Z071	On 01/07/2015	Spot Bond	6.18000	90.92814		6.18000	90.88304			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.28000	66.02011		7.28000	65.98100			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	27.49014		100.00000	27.33397			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.55088		100.00000	14.46822			0.00	0	0.00
Total for j-Bonds :										65,270,475,110,289,000.00	8,880,728,200	19 295 755 100.00
Grand Total:										65,270,476,691,650,200.00	8,880,890,433	19 298 194 346.00