



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/12/2013

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	10.36740	10.36740		10.33290	10.33290		13.53	3,358,726,578.00	323,970	175,447.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	2,967.40000	2.96740	2,932.90000	2.93290	2,967.400	28.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	0.00000	0.00000	0.00000	0.00000	0.000	28.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	2,367.40000	2.36740	2,332.90000	2.33290	2,367.400	57.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	0.00000	0.00000	0.00000	0.00000	0.000	57.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	1,617.40280	1.61740	1,582.90000	1.58290	1,617.403	57.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	0.00280	0.00000	0.00000	0.00000	0.003	57.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	1,467.40340	1.46740	1,432.90000	1.43290	1,467.403	52.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	0.00340	0.00000	0.00000	0.00000	0.003	52.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	1,439.50360	1.43950	1,405.00000	1.40500	1,439.504	51.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	0.00360	0.00000	0.00000	0.00000	0.004	51.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	1,389.50390	1.38950	1,355.00000	1.35500	1,389.504	49.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	0.00390	0.00000	0.00000	0.00000	0.004	49.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	1,367.40400	1.36740	1,332.90000	1.33290	1,367.404	49.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	0.00400	0.00000	0.00000	0.00000	0.004	49.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	1,339.50410	1.33950	1,305.00000	1.30500	1,339.504	48.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	0.00410	0.00000	0.00000	0.00000	0.004	48.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	1,267.40460	1.26740	1,232.90010	1.23290	1,267.405	45.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	0.00460	0.00000	0.00010	0.00000	0.005	45.82	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	1,167.40540	1.16741	1,132.90180	1.13290	1,167.405	42.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	0.00540	0.00001	0.00180	0.00000	0.005	42.56	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	967.40780	0.96741	932.91420	0.93291	967.408	36.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	0.00780	0.00001	0.01420	0.00001	0.008	36.09	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	867.40980	0.86741	832.92740	0.83293	867.410	32.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	0.00980	0.00001	0.02740	0.00003	0.010	32.87	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	817.41110	0.81741	782.93880	0.78294	817.411	31.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	0.01110	0.00001	0.03880	0.00004	0.011	31.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	777.41230	0.77741	742.95170	0.74295	777.412	29.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	0.01230	0.00001	0.05170	0.00005	0.012	29.97	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	767.41260	0.76741	732.95560	0.73296	767.413	29.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	0.01260	0.00001	0.05560	0.00006	0.013	29.65	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	677.41640	0.67742	643.00950	0.64301	677.416	26.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	0.01640	0.00002	0.10950	0.00011	0.016	26.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	667.41690	0.66742	633.01840	0.63302	667.417	26.43	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	0.01690	0.00002		0.11840	0.00012	0.017	26.43	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	627.41930	0.62742		593.06270	0.59306	627.419	25.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	0.01930	0.00002		0.16270	0.00016	0.019	25.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	617.42000	0.61742		583.07640	0.58308	617.420	24.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	0.02000	0.00002		0.17640	0.00018	0.020	24.82	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	567.42420	0.56742		533.16660	0.53317	567.424	23.21	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	0.02420	0.00002		0.26660	0.00027	0.024	23.21	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	517.42980	0.51743		483.33540	0.48334	517.430	21.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	0.02980	0.00003		0.43540	0.00044	0.030	21.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	467.46020	0.46746		433.61680	0.43362	467.460	20.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	0.06020	0.00006		0.71680	0.00072	0.060	20.79	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	407.54240	0.40754		374.21480	0.37421	407.542	19.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	0.14240	0.00014		1.31480	0.00131	0.142	19.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	367.65460	0.36765		334.87770	0.33488	367.655	19.18	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	0.25460	0.00025		1.97770	0.00198	0.255	19.18	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	1.10030	0.00110		5.51170	0.00551	1.100	17.56	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	268.50030	0.26850		238.41170	0.23841	268.500	17.56	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	229.37150	0.22937		201.18250	0.20118	229.372	16.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	1.97150	0.00197		8.28250	0.00828	1.972	16.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	219.67900	0.21968		192.06410	0.19206	219.679	16.76	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	2.27900	0.00228		9.16410	0.00916	2.279	16.76	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	181.44710	0.18145		156.58050	0.15658	181.447	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	4.04710	0.00405		13.68050	0.01368	4.047	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	172.06370	0.17206		148.00330	0.14800	172.064	15.95	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	4.66370	0.00466		15.10330	0.01510	4.664	15.95	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	162.76950	0.16277		139.56440	0.13956	162.770	15.79	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	5.36950	0.00537		16.66440	0.01666	5.370	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	126.73560	0.12674		107.42640	0.10743	126.736	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	9.33560	0.00934		24.52640	0.02453	9.336	15.14	3,734.24	400	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	109.61420	0.10961		92.50570	0.09251	109.614	14.82	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	12.21420	0.01221		29.60570	0.02961	12.214	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	85.45690	0.08546		71.86170	0.07186	85.457	14.33	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	18.05690	0.01806		38.96170	0.03896	18.057	14.33	0.00	0	50,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.35	Call	50.66010	0.05066		48.13150	0.04813	50.660	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.35	Put	33.26010	0.03326		65.23150	0.06523	33.260	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	45.75430	0.04575		44.23650	0.04424	45.754	13.71	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	38.35430	0.03835		71.33650	0.07134	38.354	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	29.83780	0.02984		31.17660	0.03118	29.838	14.43	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	62.43780	0.06244		98.27660	0.09828	62.438	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	11.85880	0.01186		14.76380	0.01476	11.859	15.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	124.45880	0.12446		161.86380	0.16186	124.459	15.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	9.33890	0.00934		12.15610	0.01216	9.339	16.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	141.93890	0.14194		179.25610	0.17926	141.939	16.23	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	8.28230	0.00828		11.02110	0.01102	8.282	16.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	150.88230	0.15088		188.12110	0.18812	150.882	16.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	5.11300	0.00511		7.41230	0.00741	5.113	17.13	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	187.71300	0.18771		224.51230	0.22451	187.713	17.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	4.53170	0.00453		6.70620	0.00671	4.532	17.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	197.13170	0.19713		233.80620	0.23381	197.132	17.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	2.80120	0.00280		4.48200	0.00448	2.801	18.03	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	235.40120	0.23540		271.58200	0.27158	235.401	18.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	1.54750	0.00155		2.69990	0.00270	1.548	18.93	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	284.14750	0.28415		319.79990	0.31980	284.148	18.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	0.86690	0.00087		1.62650	0.00163	0.867	19.83	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	333.46690	0.33347		368.72650	0.36873	333.467	19.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	0.28750	0.00029		0.59790	0.00060	0.288	21.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	432.88750	0.43289		467.69790	0.46770	432.888	21.63	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	10.84	Call	0.18930	0.00019		0.43170	0.00043	0.189	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	472.78930	0.47279		507.53170	0.50753	472.789	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	0.09010	0.00009		0.23320	0.00023	0.090	23.90	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	552.69010	0.55269		587.33320	0.58733	552.690	23.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	0.04600	0.00005		0.13200	0.00013	0.046	25.46	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	632.64600	0.63265		667.23200	0.66723	632.646	25.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	0.01530	0.00002		0.05110	0.00005	0.015	28.39	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	782.61530	0.78262		817.15110	0.81715	782.615	28.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	0.01100	0.00001		0.03840	0.00004	0.011	29.36	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	832.61100	0.83261		867.13840	0.86714	832.611	29.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	0.00460	0.00000		0.01790	0.00002	0.005	32.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	982.60460	0.98260		1,017.11790	1.01712	982.605	32.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.00330	0.00000		0.01170	0.00001	0.003	35.96	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,132.60330	1.13260		1,167.11170	1.16711	1,132.603	35.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.00300	0.00000		0.00760	0.00001	0.003	41.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,332.60300	1.33260		1,367.10760	1.36711	1,332.603	41.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.00290	0.00000		0.00490	0.00000	0.003	49.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,632.60290	1.63260		1,667.10490	1.66710	1,632.603	49.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.00320	0.00000		0.00370	0.00000	0.003	58.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,982.60320	1.98260		2,017.10370	2.01710	1,982.603	58.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.00530	0.00001		0.00960	0.00001	0.005	64.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,132.60530	2.13261		2,167.10960	2.16711	2,132.605	64.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.37750	10.37750		10.34760	10.34760		12.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	827.88100	0.82788		798.28060	0.79828	827.881	17.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.38100	0.00038		0.68060	0.00068	0.381	17.26	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	787.97700	0.78798		758.42110	0.75842	787.977	16.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.47700	0.00048		0.82110	0.00082	0.477	16.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	778.00480	0.77800		748.46110	0.74846	778.005	16.78	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.50480	0.00050		0.86110	0.00086	0.505	16.78	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	768.03440	0.76803		738.50330	0.73850	768.034	16.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.53440	0.00053		0.90330	0.00090	0.534	16.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	294.53940	0.29454		272.70330	0.27270	294.539	13.52	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	17.03940	0.01704		25.10330	0.02510	17.039	13.52	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	51.27760	0.05128		52.72620	0.05273	51.278	13.82	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	183.77760	0.18378		215.12620	0.21513	183.778	13.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	10.26650	0.01027		12.07580	0.01208	10.267	16.51	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	472.76650	0.47277		504.47580	0.50448	472.767	16.51	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.39940	10.39940		10.36700	10.36700		13.25	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	417.61920	0.41762		393.54990	0.39355	417.619	12.91	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	18.21920	0.01822		26.54990	0.02655	18.219	12.91	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	100.00470	0.10000		97.31950	0.09732	100.005	13.84	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	200.60470	0.20060		230.31950	0.23032	200.605	13.84	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.44340	10.44340		10.40830	10.40830		13.53	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,143.50040	2.14350		2,108.45870	2.10846	2,143.500	19.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.10040	0.00010		0.15870	0.00016	0.100	19.48	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	398.13240	0.39813		379.85610	0.37986	398.132	13.13	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	74.73240	0.07473		91.55610	0.09156	74.732	13.13	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	180.73480	0.18073		176.22700	0.17623	180.735	14.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	247.33480	0.24733		277.92700	0.27793	247.335	14.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	177.02840	0.17703		172.74350	0.17274	177.028	14.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	253.62840	0.25363		284.44350	0.28444	253.628	14.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	173.39110	0.17339		169.32640	0.16933	173.391	14.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	259.99110	0.25999		291.02640	0.29103	259.991	14.10	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.48920	10.48920		10.45400	10.45400		14.09	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,189.67600	2.18968		2,154.58230	2.15458	2,189.676	17.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.47600	0.00048		0.58230	0.00058	0.476	17.83	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	563.50620	0.56351		544.17720	0.54418	563.506	13.06	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	74.30620		0.07431		90.17720	0.09018	74.306	13.06	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	238.52060		0.23852		233.89160	0.23389	238.521	14.36	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	319.32060		0.31932		349.89160	0.34989	319.321	14.36	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	234.89590		0.23490		230.41670	0.23042	234.896	14.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	325.69590		0.32570		356.41670	0.35642	325.696	14.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	231.32550		0.23133		226.99270	0.22699	231.325	14.44	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	332.12550		0.33213		362.99270	0.36299	332.126	14.44	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.49070		10.49070		10.45550	10.45550		14.10	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	220.18230		0.22018		216.29280	0.21629	220.182	14.61	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	359.48230		0.35948		390.79280	0.39079	359.482	14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.49230		10.49230		10.45710	10.45710		14.12	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,407.22780		1.40723		1,373.24670	1.37325	1,407.228	14.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	4.92780		0.00493		6.14670	0.00615	4.928	14.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,397.36940		1.39737		1,363.42250	1.36342	1,397.369	14.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	5.06940		0.00507		6.32250	0.00632	5.069	14.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,387.51500		1.38751		1,353.60280	1.35360	1,387.515	14.91	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	5.21500		0.00522		6.50280	0.00650	5.215	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.51860		10.51860		10.48410	10.48410		14.19	3,369,654,547.20	320,352	579,509.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,818.87650		2.81888		2,784.42200	2.78442	2,818.877	19.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.27650		0.00028		0.32200	0.00032	0.276	19.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,319.38820		2.31939		2,285.04010	2.28504	2,319.388	17.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.78820		0.00079		0.94010	0.00094	0.788	17.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,821.34930		1.82135		1,787.45360	1.78745	1,821.349	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	2.74930		0.00275		3.35360	0.00335	2.749	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,280.42540		1.28043		1,248.60760	1.24861	1,280.425	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	11.82540		0.01183		14.50760	0.01451	11.825	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	958.88380		0.95888		930.61580	0.93062	958.884	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	30.28380		0.03028		36.51580	0.03652	30.284	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	949.79590		0.94980		921.68150	0.92168	949.796	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	31.19590		0.03120		37.58150	0.03758	31.196	13.60	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	940.73110		0.94073		912.77180	0.91277	940.731	13.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	32.13110		0.03213		38.67180	0.03867	32.131	13.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	860.25490		0.86025		833.81140	0.83381	860.255	13.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	41.65490		0.04165		49.71140	0.04971	41.655	13.50	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	816.48730		0.81649		790.97630	0.79098	816.487	13.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	47.88730		0.04789		56.87630	0.05688	47.887	13.45	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	773.46840		0.77347		748.94970	0.74895	773.468	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	54.86840		0.05487		64.84970	0.06485	54.868	13.40	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	689.91650		0.68992		667.55970	0.66756	689.916	13.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	71.31650		0.07132		83.45970	0.08346	71.316	13.30	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	610.08880		0.61009		590.10410	0.59010	610.089	13.20	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	91.48880		0.09149		106.00410	0.10600	91.489	13.20	228,722.00	2,500	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	506.63480		0.50663		490.76410	0.49076	506.635	13.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	138.03480		0.13803		156.66410	0.15666	138.035	13.50	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	474.95000		0.47495		460.44550	0.46045	474.950	13.59	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	156.35000		0.15635		176.34550	0.17635	156.350	13.59	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	462.67380		0.46267		448.71050	0.44871	462.674	13.63	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	164.07380		0.16407		184.61050	0.18461	164.074	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	444.68640		0.44469		431.52920	0.43153	444.686	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	176.08640		0.17609		197.42920	0.19743	176.086	13.69	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	415.84530		0.41585		404.00980	0.40401	415.845	13.79	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	197.24530		0.19725		219.90980	0.21991	197.245	13.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	410.24730		0.41025		398.67040	0.39867	410.247	13.81	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	201.64730		0.20165		224.57040	0.22457	201.647	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	399.22100		0.39922		388.16100	0.38816	399.221	13.85	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	210.62100		0.21062		234.06100	0.23406	210.621	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	393.79240		0.39379		382.98630	0.38299	393.792	13.87	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	215.19240	0.21519		238.88630	0.23889		215.192	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	388.42000	0.38842		377.86840	0.37787		388.420	13.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	219.82000	0.21982		243.76840	0.24377		219.820	13.89	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	362.39450	0.36239		353.08610	0.35309		362.394	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	243.79450	0.24379		268.98610	0.26899		243.795	13.99	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	337.75250	0.33775		329.63860	0.32964		337.753	14.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	269.15250	0.26915		295.53860	0.29554		269.153	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	314.46540	0.31447		307.48800	0.30749		314.465	14.19	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	295.86540	0.29587		323.38800	0.32339		295.865	14.19	858,009.66	2,900	3,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	275.39010	0.27539		270.10060	0.27010		275.390	14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	356.79010	0.35679		386.00060	0.38600		356.790	14.56	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	271.75920	0.27176		266.62210	0.26662		271.759	14.59	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	363.15920	0.36316		392.52210	0.39252		363.159	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	257.70800	0.25771		253.16090	0.25316		257.708	14.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	389.10800	0.38911		419.06090	0.41906		389.108	14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	241.18000	0.24118		237.31190	0.23731		241.180	14.92	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	422.58000	0.42258		453.21190	0.45321		422.580	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	211.33650	0.21134		208.65230	0.20865		211.337	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	492.73650	0.49274		524.55230	0.52455		492.737	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	197.90150	0.19790		195.72460	0.19572		197.902	15.47	494,753.75	2,500	2,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	529.30150	0.52930		561.62460	0.56162		529.302	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	162.84010	0.16284		161.90140	0.16190		162.840	16.02	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	644.24010	0.64424		677.80140	0.67780		644.240	16.02	257,696.04	400	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	143.59140	0.14359		143.25160	0.14325		143.591	16.40	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	724.99140	0.72499		759.15160	0.75915		724.991	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	135.09930	0.13510		134.99550	0.13500		135.099	16.60	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	766.49930	0.76650		800.89550	0.80090		766.499	16.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	127.19760	0.12720		127.30240	0.12730		127.198	16.80	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	808.59760	0.80860		843.20240	0.84320		808.598	16.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	119.84420	0.11984		120.12960	0.12013		119.844	17.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	851.24420	0.85124		886.02960	0.88603		851.244	17.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	90.01200	0.09001		90.89400	0.09089		90.012	17.99	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,071.41200	1.07141		1,106.79400	1.10679		1,071.412	17.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	68.73530	0.06874		69.91100	0.06991		68.735	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,300.13530	1.30014		1,335.81100	1.33581		1,300.135	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	53.51640	0.05352		54.79450	0.05479		53.516	19.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,534.91640	1.53492		1,570.69450	1.57069		1,534.916	19.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	42.52480	0.04252		43.79540	0.04380		42.525	20.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,773.92480	1.77392		1,809.69540	1.80970		1,773.925	20.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	34.46940	0.03447		35.68180	0.03568		34.469	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,015.86940	2.01587		2,051.58180	2.05158		2,015.869	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	31.50570	0.03151		32.70640	0.03271		31.506	22.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,162.90570	2.16291		2,198.60640	2.19861		2,162.906	22.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	31.17540	0.03118		32.39490	0.03239		31.175	22.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,212.57540	2.21258		2,248.29490	2.24829		2,212.575	22.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	30.33720	0.03034		31.60820	0.03161		30.337	23.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,361.73720	2.36174		2,397.50820	2.39751		2,361.737	23.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	29.69690	0.02970		31.01680	0.03102		29.697	24.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,511.09690	2.51110		2,546.91680	2.54692		2,511.097	24.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	13.78260	0.01378		14.78660	0.01479		13.783	29.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,745.18260	3.74518		3,780.68660	3.78069		3,745.183	29.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	10.06450	0.01006		10.88860	0.01089		10.065	29.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,991.46450	3.99146		4,026.78860	4.02679		3,991.465	29.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.52180	10.52180		10.48730	10.48730			14.23	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,440.13860	1.44014		1,407.44690	1.40745		1,440.139	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	8.33860	0.00834		10.14690	0.01015		8.339	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,430.35740	1.43036		1,397.71110	1.39771		1,430.357	14.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	8.55740		0.00856		10.41110	0.01041	8.557	14.83	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,420.58180		1.42058	1,387.98210	1.38798	1,420.582	14.80	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	8.78180		0.00878	10.68210	0.01068	8.782	14.80	0.00	0	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.53280		10.53280	10.49840	10.49840		14.31	0.00	0	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,234.11820		2.23412	2,200.01900	2.20002	2,234.118	17.18	0.00	0	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.31820		0.00132	1.61900	0.00162	1.318	17.18	0.00	0	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	563.65650		0.56366	547.11950	0.54712	563.657	13.54	0.00	0	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	130.85650		0.13086	148.71950	0.14872	130.856	13.54	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.58010		10.58010	10.54640	10.54640		14.83	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,283.56900		2.28357	2,250.79890	2.25080	2,283.569	17.26	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	3.46900		0.00347	4.39890	0.00440	3.469	17.26	0.00	0	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	752.24930		0.75225	730.79390	0.73079	752.249	13.70	0.00	0	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	112.14930		0.11215	124.39390	0.12439	112.149	13.70	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.62890		10.62890	10.59590	10.59590		14.87	0.00	0	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	820.13440		0.82013	800.07230	0.80007	820.134	13.76	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	131.23440		0.13123	144.17230	0.14417	131.234	13.76	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	812.53030		0.81253	792.62600	0.79263	812.530	13.76	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	133.63030		0.13363	146.72600	0.14673	133.630	13.76	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	804.95680		0.80496	785.21310	0.78521	804.957	13.75	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	136.05680		0.13606	149.31310	0.14931	136.057	13.75	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.65720		10.65720	10.62470	10.62470		15.08	96,447,660.00	9,050	0	30,409.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,661.78940		2.66179	2,631.28020	2.63128	2,661.789	17.76	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	4.58940		0.00459	6.58020	0.00658	4.589	17.76	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,218.65980		2.21866	2,188.62170	2.18862	2,218.660	16.89	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.45980		0.01146	13.92170	0.01392	11.460	16.89	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,033.26140		2.03326	2,003.64000	2.00364	2,033.261	16.44	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.06140		0.01606	18.94000	0.01894	16.061	16.44	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,926.55150		1.92655	1,897.28490	1.89728	1,926.551	16.16	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	19.35150		0.01935	22.58490	0.02258	19.352	16.16	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,897.55290		1.89755	1,868.38830	1.86839	1,897.553	16.09	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	20.35290		0.02035	23.68830	0.02369	20.353	16.09	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,686.52700		1.68653	1,658.18190	1.65818	1,686.527	15.53	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	29.32700		0.02933	33.48190	0.03348	29.327	15.53	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,497.78450		1.49778	1,470.29590	1.47030	1,497.785	15.03	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	40.58450		0.04058	45.59590	0.04560	40.584	15.03	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,142.16020		1.14216	1,118.16460	1.11816	1,142.160	14.04	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	74.96020		0.07496	83.46460	0.08346	74.960	14.04	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,133.32590		1.13333	1,109.77250	1.10977	1,133.326	14.02	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	76.12590		0.07613	85.07250	0.08507	76.126	14.02	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,124.86640		1.12487	1,101.40640	1.10141	1,124.866	14.01	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	77.66640		0.07767	86.70640	0.08671	77.666	14.01	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,009.10230		1.00910	986.93700	0.98694	1,009.102	13.96	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	101.90230		0.10190	112.23700	0.11224	101.902	13.96	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	969.03090		0.96903	947.33370	0.94733	969.031	13.95	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	111.83090		0.11183	122.63370	0.12263	111.831	13.95	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	838.31110		0.83831	818.18910	0.81819	838.311	13.89	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	151.11110		0.15111	163.48910	0.16349	151.111	13.89	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	808.86750		0.80887	789.11200	0.78911	808.868	13.87	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	161.66750		0.16167	174.41200	0.17441	161.668	13.87	0.00	0	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	725.72180		0.72572	710.73880	0.71074	725.722	13.91	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	198.52180		0.19852	216.03880	0.21604	198.522	13.91	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	403.33800		0.40334	397.39800	0.39740	403.338	15.52	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	546.13800		0.54614	572.69800	0.57270	546.138	15.52	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	340.81050		0.34081	336.77350	0.33677	340.811	16.10	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	683.61050		0.68361	712.07350	0.71207	683.611	16.10	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	212.62330		0.21262	212.64500	0.21265	212.623	17.88	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,155.42330		1.15542	1,187.94500	1.18794	1,155.423	17.88	0.00	0	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	11.90	Call	171.16120	0.17116	172.19430	0.17219	171.161	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,413.96120	1.41396	1,447.49430	1.44749	1,413.961	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	159.65630	0.15966	160.98960	0.16099	159.656	19.04	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,502.45630	1.50246	1,536.28960	1.53629	1,502.456	19.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	139.61400	0.13961	141.43370	0.14143	139.614	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,682.41400	1.68241	1,716.73370	1.71673	1,682.414	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	136.02990	0.13603	137.92950	0.13793	136.030	19.73	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,718.82990	1.71883	1,753.22950	1.75323	1,718.830	19.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	115.62410	0.11562	117.95210	0.11795	115.624	20.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,958.42410	1.95842	1,993.25210	1.99325	1,958.424	20.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	95.88060	0.09588	102.83870	0.10284	95.881	21.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,338.68060	2.33868	2,378.13870	2.37814	2,338.681	21.87	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.66550	10.66550	10.63310	10.63310		15.23	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,906.41330	1.90641	1,877.30200	1.87730	1,906.413	16.01	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	20.91330	0.02091	24.20200	0.02420	20.913	16.01	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	736.55060	0.73655	721.73500	0.72174	736.551	13.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	201.05060	0.20105	218.63500	0.21863	201.051	13.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	142.10850	0.14211	143.71030	0.14371	142.109	19.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,716.60850	1.71661	1,750.61030	1.75061	1,716.609	19.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.77320	10.77320	10.74240	10.74240		15.60	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	976.89670	0.97690	957.74020	0.95774	976.897	14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	193.69670	0.19370	205.34020	0.20534	193.697	14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	969.87340	0.96987	950.86850	0.95087	969.873	14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	196.67340	0.19667	208.46850	0.20847	196.673	14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	962.88350	0.96288	944.03070	0.94403	962.884	14.17	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	199.68350	0.19968	211.63070	0.21163	199.683	14.17	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	763.68110	0.76368	749.51610	0.74952	763.681	14.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	320.48110	0.32048	337.11610	0.33712	320.481	14.59	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	247.91200	0.24791	245.98190	0.24598	247.912	18.92	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,544.71200	1.54471	1,573.58190	1.57358	1,544.712	18.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.81290	10.81290	10.78280	10.78280		15.75	0.00	0	1,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,922.62650	2.92263	2,892.51350	2.89251	2,922.627	17.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	9.72650	0.00973	9.71350	0.00971	9.726	17.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,432.34230	2.43234	2,402.76520	2.40277	2,432.342	16.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	19.44230	0.01944	19.96520	0.01997	19.442	16.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,972.22520	1.97223	1,943.90160	1.94390	1,972.225	15.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	39.32520	0.03933	41.10160	0.04110	39.325	15.19	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,953.47620	1.95348	1,925.22820	1.92523	1,953.476	15.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	40.57620	0.04058	42.42820	0.04243	40.576	15.17	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,860.26040	1.86026	1,832.42710	1.83243	1,860.260	15.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	47.36040	0.04736	49.62710	0.04963	47.360	15.02	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,586.82720	1.58683	1,560.63000	1.56063	1,586.827	14.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	73.92720	0.07393	77.83000	0.07783	73.927	14.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,325.21200	1.32521	1,301.32880	1.30133	1,325.212	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	112.31200	0.11231	118.52880	0.11853	112.312	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,090.98770	1.09099	1,070.70420	1.07070	1,090.988	14.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	178.08770	0.17809	187.90420	0.18790	178.088	14.15	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,020.12470	1.02012	1,001.29690	1.00130	1,020.125	14.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	207.22470	0.20722	218.49690	0.21850	207.225	14.22	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	893.71860	0.89372	877.82700	0.87783	893.719	14.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	270.81860	0.27082	285.02700	0.28503	270.819	14.36	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	881.05490	0.88105	865.47750	0.86548	881.055	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	278.15490	0.27815	292.67750	0.29268	278.155	14.37	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	868.51080	0.86851	853.25200	0.85325	868.511	14.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	285.61080	0.28561	300.45200	0.30045	285.611	14.39	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	833.97900	0.83398	819.52170	0.81952	833.979	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	311.07900	0.31108	326.72170	0.32672	311.079	14.50	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	10.30	Call	828.54430	0.82854	814.20480	0.81420	828.544	14.52	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	315.64430	0.31564	331.40480	0.33140	315.644	14.52	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	823.14110	0.82314	808.92240	0.80892	823.141	14.55	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	320.24110	0.32024	336.12240	0.33612	320.241	14.55	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	543.84220	0.54384	536.01250	0.53601	543.842	16.11	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	680.94220	0.68094	703.21250	0.70321	680.942	16.11	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	292.84050	0.29284	289.94440	0.28994	292.840	18.67	0.00	0	45,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,479.94050	1.47994	1,507.14440	1.50714	1,479.940	18.67	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	277.41650	0.27742	274.76380	0.27476	277.417	18.90	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,564.51650	1.56452	1,591.96380	1.59196	1,564.516	18.90	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	243.45110	0.24345	241.30670	0.24131	243.451	19.49	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,780.55110	1.78055	1,808.50670	1.80851	1,780.551	19.49	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	238.56690	0.23857	236.49410	0.23649	238.567	19.58	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,815.66690	1.81567	1,843.69410	1.84369	1,815.667	19.58	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	232.65860	0.23266	230.66700	0.23067	232.659	19.70	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,859.75860	1.85976	1,887.86700	1.88787	1,859.759	19.70	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	215.10760	0.21511	213.35720	0.21336	215.108	20.07	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,002.20760	2.00221	2,030.55720	2.03056	2,002.208	20.07	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	177.66470	0.17766	176.38660	0.17639	177.665	21.77	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,514.76470	2.51476	2,543.58660	2.54359	2,514.765	21.77	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry			10.89630	10.89630	10.86680	10.86680		16.18	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,024.73350	1.02473	1,007.24380	1.00724	1,024.734	14.69	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	288.43350	0.28843	300.44380	0.30044	288.433	14.69	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	388.61560	0.38862	384.59030	0.38459	388.616	18.46	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,402.31560	1.40232	1,427.79030	1.42779	1,402.316	18.46	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future			10.95960	10.95960	10.93060	10.93060		16.37	0.00	0	6,400.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,983.44730	2.98345	2,953.69080	2.95369	2,983.447	17.54	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	23.84730	0.02385	23.09080	0.02309	23.847	17.54	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,548.68810	2.54869	2,519.04870	2.51905	2,548.688	16.49	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	39.08810	0.03909	38.44870	0.03845	39.088	16.49	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,500.84360	2.50084	2,471.23570	2.47124	2,500.844	16.37	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	41.24360	0.04124	40.63570	0.04064	41.244	16.37	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,453.10820	2.45311	2,423.53530	2.42354	2,453.108	16.26	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	43.50820	0.04351	42.93530	0.04294	43.508	16.26	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,034.68300	2.03468	2,006.06290	2.00606	2,034.683	15.52	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	75.08300	0.07508	75.46290	0.07546	75.083	15.52	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,598.47960	1.59848	1,572.66620	1.57267	1,598.480	14.97	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	138.87960	0.13888	142.06620	0.14207	138.880	14.97	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,515.39720	1.51540	1,490.38020	1.49038	1,515.397	14.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	155.79720	0.15580	159.78020	0.15978	155.797	14.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,210.54180	1.21054	1,189.91040	1.18991	1,210.542	14.72	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	250.94180	0.25094	259.31040	0.25931	250.942	14.72	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	911.19380	0.91119	897.73470	0.89773	911.194	15.32	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	451.59380	0.45159	467.13470	0.46713	451.594	15.32	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	701.95820	0.70196	692.84630	0.69285	701.958	16.48	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	742.35820	0.74236	762.24630	0.76225	742.358	16.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	545.07340	0.54507	539.01190	0.53901	545.073	17.54	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	1,085.47340	1.08547	1,108.41190	1.10841	1,085.473	17.54	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	431.82560	0.43183	427.51070	0.42751	431.826	18.64	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,472.22560	1.47223	1,496.91070	1.49691	1,472.226	18.64	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future			11.14220	11.14220	11.11240	11.11240		16.85	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Call	900.16850	0.90017	889.01160	0.88901	900.169	16.61	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Put	747.96850	0.74797	766.61160	0.76661	747.969	16.61	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Call	896.34920	0.89635	885.24940	0.88525	896.349	16.63	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Put	754.14920	0.75415	772.84940	0.77285	754.149	16.63	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Call	892.55110	0.89255	881.50810	0.88151	892.551	16.65	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Put	760.35110	0.76035	779.10810	0.77911	760.351	16.65	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
\$ / R MAXI	On 11/12/2013	Any day expiry			10.36740		10.36740		10.33290	10.33290		13.77	207,348,000.00	200	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Call	14,740.00000		0.14740	11,719.29990	0.11719	0.11719	14,740.000	13.77	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Put	0.00000		0.00000	429.29990	0.00429	0.00429	0.000	13.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.36740		10.36740		10.33290	10.33290		13.53	207,348.00	20	387.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	87,740.95560		0.87741	84,292.56340	0.84293	0.84293	87,740.956	33.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	0.95560		0.00001	2.56340	0.00003	0.00003	0.956	33.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	86,740.97830		0.86741	83,292.74390	0.83293	0.83293	86,740.978	32.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.97830		0.00001	2.74390	0.00003	0.00003	0.978	32.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	85,741.00170		0.85741	82,292.93850	0.82293	0.82293	85,741.002	32.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	1.00170		0.00001	2.93850	0.00003	0.00003	1.002	32.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Call	15,357.61560		0.15358	13,127.52840	0.13128	0.13128	15,357.616	15.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Put	617.61560		0.00618	1,837.52840	0.01838	0.01838	617.616	15.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	933.55840		0.00934	2,452.64460	0.02453	0.02453	933.558	15.14	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	12,673.55840		0.12674	10,742.64460	0.10743	0.10743	12,673.558	15.14	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	5,066.01240		0.05066	4,813.14520	0.04813	0.04813	5,066.012	13.53	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	3,326.01240		0.03326	6,523.14520	0.06523	0.06523	3,326.012	13.53	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	17.09250		0.00017	39.86740	0.00040	0.00040	17.093	22.53	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	48,277.09250		0.48277	51,749.86740	0.51750	0.51750	48,277.093	22.53	0.00	0	0.00
\$ / R MAXI	On 19/12/2013	Any day expiry			10.37390		10.37390		10.37110	10.37110		12.90	0.00	0	0.00
\$ / R MAXI	On 19/12/2013	Any day expiry	10.30	Call	12,369.97940		0.12370	0.00000	0.00000	0.00000	12,369.979	13.35	5,262,000.00	400	200.00
\$ / R MAXI	On 19/12/2013	Any day expiry	10.30	Put	4,979.97940		0.04980	0.00000	0.00000	0.00000	4,979.979	13.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.51860		10.51860		10.48410	10.48410		14.19	0.00	0	286.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	39,922.09760		0.39922	38,816.09660	0.38816	0.38816	39,922.098	13.85	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	21,062.09760		0.21062	23,406.09660	0.23406	0.23406	21,062.098	13.85	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	31,901.59190		0.31902	31,181.52490	0.31182	0.31182	31,901.592	14.17	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	29,041.59190		0.29042	31,771.52490	0.31772	0.31772	29,041.592	14.17	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	31,446.54000		0.31447	30,748.80330	0.30749	0.30749	31,446.540	14.19	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	29,586.54000		0.29587	32,338.80330	0.32339	0.32339	29,586.540	14.19	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	31,032.66000		0.31033	30,352.81850	0.30353	0.30353	31,032.660	14.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	30,172.66000		0.30173	32,942.81850	0.32943	0.32943	30,172.660	14.23	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.65720		10.65720		10.62470	10.62470		15.08	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	47,586.90630		0.47587	50,119.72920	0.50120	0.50120	47,586.906	15.20	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	44,306.90630		0.44307	43,589.72920	0.43590	0.43590	44,306.906	15.20	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	43,928.98920		0.43929	43,223.26900	0.43223	0.43223	43,928.989	15.23	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	48,208.98920		0.48209	50,753.26900	0.50753	0.50753	48,208.989	15.23	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	43,554.22520		0.43554	42,860.15570	0.42860	0.42860	43,554.225	15.26	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	48,834.22520		0.48834	51,390.15570	0.51390	0.51390	48,834.225	15.26	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.81290		10.81290		10.78280	10.78280		15.75	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	66,372.55030		0.66373	65,314.12390	0.65314	0.65314	66,372.550	15.36	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	49,082.55030		0.49083	51,034.12390	0.51034	0.51034	49,082.550	15.36	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	65,943.47360		0.65943	64,895.43950	0.64895	0.64895	65,943.474	15.38	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	49,653.47360		0.49653	51,615.43950	0.51615	0.51615	49,653.474	15.38	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	65,517.78710		0.65518	64,479.71840	0.64480	0.64480	65,517.787	15.41	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	50,227.78710		0.50228	52,199.71840	0.52200	0.52200	50,227.787	15.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.99000		16.99000		16.99120	16.99120		14.25	411,225,960.00	24,204	12,790.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	2,100.00000		2.10000	2,101.20000	2.10120	2.10120	2,100.000	17.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	17.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	2,090.00000		2.09000	2,091.20000	2.09120	2.09120	2,090.000	17.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	17.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	2,080.00000		2.08000	2,081.20000	2.08120	2.08120	2,080.000	17.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	17.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.22690		17.22690		17.22960	17.22960		13.29	407,450,638.80	23,652	30,608.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,378.00130		4.37800	4,380.93160	4.38093	4.38093	4,378.001	20.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1.10130		0.00110	1.33160	0.00133	0.00133	1.101	20.27	0.00	0	327.00

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	13.00	Call	4,228.39600		4.22840		4,231.36180	4.23136	4,228.396	20.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1.49600		0.00150		1.76180	0.00176	1.496	20.13	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,986.26970		2.98627		2,989.27500	2.98928	2,986.270	17.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	9.36970		0.00937		9.67500	0.00968	9.370	17.68	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,946.59220		2.94659		2,949.58890	2.94959	2,946.592	17.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	9.69220		0.00969		9.98890	0.00999	9.692	17.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,936.67470		2.93667		2,939.66890	2.93967	2,936.675	17.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	9.77470		0.00977		10.06890	0.01007	9.775	17.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,926.75810		2.92676		2,929.75000	2.92975	2,926.758	17.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	9.85810		0.00986		10.15000	0.01015	9.858	17.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,738.50780		2.73851		2,741.44230	2.74144	2,738.508	16.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	11.60780		0.01161		11.84230	0.01184	11.608	16.81	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,853.76090		1.85376		1,855.90830	1.85591	1,853.761	13.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	26.86090		0.02686		26.30830	0.02631	26.861	13.70	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	581.24820		0.58125		597.27400	0.59727	581.248	13.11	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	354.34820		0.35435		367.67400	0.36767	354.348	13.11	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	157.77890		0.15778		168.79550	0.16880	157.779	15.35	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,330.87890		1.33088		1,339.19550	1.33920	1,330.879	15.35	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.44110		17.44110		17.44830	17.44830		14.22	8,755,432.20	502	502.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,558.98310		1.55898		1,570.70390	1.57070	1,558.983	13.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	157.88310		0.15788		162.40390	0.16240	157.883	13.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	159.97520		0.15998		164.51100	0.16451	159.975	13.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,551.07520		1.55108		1,562.81100	1.56281	1,551.075	13.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	162.08730		0.16209		166.64110	0.16664	162.087	13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,543.18730		1.54319		1,554.94110	1.55494	1,543.187	13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	980.25870		0.98026		993.15810	0.99316	980.259	13.63	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	419.15870		0.41916		424.85810	0.42486	419.159	13.63	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.68230		17.68230		17.69420	17.69420		14.99	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,330.98790		1.33099		1,343.11280	1.34311	1,330.988	14.05	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	488.68790		0.48869		488.91280	0.48891	488.688	14.05	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,325.28400		1.32528		1,337.41450	1.33741	1,325.284	14.06	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	492.98400		0.49298		493.21450	0.49321	492.984	14.06	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,319.60120		1.31960		1,331.74270	1.33174	1,319.601	14.07	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	497.30120		0.49730		497.54270	0.49754	497.301	14.07	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.90820		17.90820		17.92250	17.92250		15.35	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,251.51660		1.25152		1,263.29830	1.26330	1,251.517	14.95	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	883.31660		0.88332		880.79830	0.88080	883.317	14.95	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,247.06000		1.24706		1,258.85220	1.25885	1,247.060	14.96	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	888.86000		0.88886		886.35220	0.88635	888.860	14.96	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	894.41280		0.89441		891.91540	0.89192	894.413	14.97	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,242.61280		1.24261		1,254.41540	1.25442	1,242.613	14.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10111		0.10111		0.10056	0.10056		14.88	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,110.80000		0.01111		1,056.50880	0.01057	1,110.800	20.94	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	0.00000		0.00000		0.00880	0.00000	0.000	20.94	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	120.02770		0.00120		86.98220	0.00087	120.028	14.88	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	9.22770		0.00009		30.48220	0.00030	9.228	14.88	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	0.00860		0.00000		0.04420	0.00000	0.009	31.41	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	889.20860		0.00889		943.54420	0.00944	889.209	31.41	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10265		0.10265		0.10210	0.10210		14.73	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,278.52100		0.01279		1,224.35210	0.01224	1,278.521	15.13	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	13.82100		0.00014		13.95210	0.00014	13.821	15.13	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	455.77330		0.00456		426.75020	0.00427	455.773	14.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	191.07330		0.00191		216.35020	0.00216	191.073	14.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	126.04680		0.00126		119.05940	0.00119	126.047	17.84	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	861.34680		0.00861		908.65940	0.00909	861.347	17.84	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10406		0.10406		0.10353	0.10353		15.41	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	13/06/2014		Foreign Exchange Future	0.09	Call	1,441.29620	0.01441	1,397.28200	0.01397	1,441.296	14.51	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.09	Put	35.79620	0.00036	44.08200	0.00044	35.796	14.51	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.10	Call	676.81030	0.00677	648.02800	0.00648	676.810	15.41	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.10	Put	271.31030	0.00271	294.82800	0.00295	271.310	15.41	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.11	Call	295.68820	0.00296	285.53460	0.00286	295.688	17.89	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.11	Put	890.18820	0.00890	932.33460	0.00932	890.188	17.89	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			14.29360	14.29360	14.24560	14.24560		12.76	412,270,304.80	28,843	37,234.00
€ / R	On	13/12/2013	11.20	Call	3,093.60000		3.09360	3,045.60000	3.04560	3,093.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	11.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Call	2,850.60000		2.85060	2,802.60000	2.80260	2,850.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Call	2,800.60000		2.80060	2,752.60000	2.75260	2,800.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Call	2,750.60000		2.75060	2,702.60000	2.70260	2,750.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.25	Call	2,043.60000		2.04360	1,995.60000	1.99560	2,043.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	22,875.00
€ / R	On	13/12/2013	12.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	10,800.00
€ / R	On	13/12/2013	12.30	Call	1,993.60000		1.99360	1,945.60000	1.94560	1,993.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Call	1,793.60000		1.79360	1,745.60000	1.74560	1,793.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	200.00
€ / R	On	13/12/2013	12.60	Call	1,693.60000		1.69360	1,645.60000	1.64560	1,693.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.91	0.00	0	0	200.00
€ / R	On	13/12/2013	12.70	Put	0.00000		0.00000	0.00040	0.00000	0.000	16.91	0.00	0	0	25,925.00
€ / R	On	13/12/2013	12.70	Call	1,593.60000		1.59360	1,545.60040	1.54560	1,593.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.75	Call	1,543.60000		1.54360	1,495.60100	1.49560	1,543.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.75	Put	0.00000		0.00000	0.00100	0.00000	0.000	16.91	0.00	0	0	800.00
€ / R	On	13/12/2013	12.85	Call	1,443.60000		1.44360	1,395.60650	1.39561	1,443.600	16.91	0.00	0	0	0.00
€ / R	On	13/12/2013	12.85	Put	0.00000		0.00000	0.00650	0.00001	0.000	16.91	0.00	0	0	15,000.00
€ / R	On	13/12/2013	12.95	Put	0.00000		0.00000	0.00950	0.00001	0.000	17.45	0.00	0	0	12,600.00
€ / R	On	13/12/2013	12.95	Call	1,343.60000		1.34360	1,295.60950	1.29561	1,343.600	17.45	0.00	0	0	0.00
€ / R	On	13/12/2013	13.10	Call	1,193.60000		1.19360	1,145.61730	1.14562	1,193.600	18.26	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Put	0.00000		0.00000	0.01730	0.00002	0.000	18.26	0.00	0	0	6,100.00
€ / R	On	13/12/2013	13.20	Call	1,093.60000		1.09360	1,045.62670	1.04563	1,093.600	18.80	0.00	0	0	0.00
€ / R	On	13/12/2013	13.20	Put	0.00000		0.00000	0.02670	0.00003	0.000	18.80	0.00	0	0	0.00
€ / R	On	13/12/2013	13.40	Put	0.00020		0.00000	0.07080	0.00007	0.000	19.87	0.00	0	0	3,600.00
€ / R	On	13/12/2013	13.40	Call	893.60020		0.89360	845.67080	0.84567	893.600	19.87	0.00	0	0	0.00
€ / R	On	13/12/2013	14.00	Call	296.53850		0.29654	256.46290	0.25646	296.538	16.27	0.00	0	0	200.00
€ / R	On	13/12/2013	14.00	Put	2.93850		0.00294	10.86290	0.01086	2.939	16.27	0.00	0	0	0.00
€ / R	On	13/12/2013	14.15	Call	157.85010		0.15785	131.77640	0.13178	157.850	14.51	0.00	0	0	15,250.00
€ / R	On	13/12/2013	14.15	Put	14.25010		0.01425	36.17640	0.03618	14.250	14.51	0.00	0	0	0.00
€ / R	On	13/12/2013	14.40	Put	127.84090		0.12784	179.65660	0.17966	127.841	14.23	0.00	0	0	0.00
€ / R	On	13/12/2013	14.40	Call	21.44090		0.02144	25.25660	0.02526	21.441	14.23	0.00	0	0	12,600.00
€ / R	On	13/12/2013	14.65	Call	2.36330		0.00236	4.53040	0.00453	2.363	17.91	0.00	0	0	12,200.00
€ / R	On	13/12/2013	14.65	Put	358.76330		0.35876	408.93040	0.40893	358.763	17.91	0.00	0	0	0.00
€ / R	On	13/12/2013	15.05	Call	0.12940		0.00013	0.36220	0.00036	0.129	23.83	0.00	0	0	10,800.00
€ / R	On	13/12/2013	15.05	Put	756.52940		0.75653	804.76220	0.80476	756.529	23.83	0.00	0	0	0.00
€ / R	On	13/12/2013	15.35	Put	1,056.42910		1.05643	1,104.46170	1.10446	1,056.429	28.49	0.00	0	0	0.00
€ / R	On	13/12/2013	15.35	Call	0.02910		0.00003	0.06170	0.00006	0.029	28.49	0.00	0	0	7,500.00
€ / R	On	17/03/2014		Foreign Exchange Future			14.50080	14.50080	14.45260	14.45260		13.16	229,069,137.60	15,797	58,685.00
€ / R	On	17/03/2014	12.49	Call	2,020.88680		2.02089	1,974.90660	1.97491	2,020.887	14.95	0.00	0	0	0.00
€ / R	On	17/03/2014	12.49	Put	10.08680		0.01009	12.30660	0.01231	10.087	14.95	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Call	2,011.00300		2.01100	1,965.05680	1.96506	2,011.003	14.91	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Put	10.20300		0.01020	12.45680	0.01246	10.203	14.91	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Call	2,001.12080		2.00112	1,955.20960	1.95521	2,001.121	14.87	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Put	10.32080		0.01032	12.60960	0.01261	10.321	14.87	0.00	0	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	12.65	Call	1,862.94980		1.86295		1,817.58190	1.81758	1,862.950	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	12.14980		0.01215		14.98190	0.01498	12.150	14.31	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,666.27200		1.66627		1,621.90950	1.62191	1,666.272	13.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	15.47200		0.01547		19.30950	0.01931	15.472	13.50	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	159.39140		0.15939		161.92820	0.16193	159.391	15.27	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,008.59140		1.00859		1,059.32820	1.05933	1,008.591	15.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.69170		14.69170		14.64660	14.64660		14.08	265,449,635.60	18,068	16,034.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,099.74850		1.09975		1,073.08120	1.07308	1,099.749	13.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	198.04850		0.19805		216.48120	0.21648	198.048	13.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	200.56440		0.20056		219.16800	0.21917	200.564	13.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,092.26440		1.09226		1,065.76800	1.06577	1,092.264	13.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,084.80410		1.08480		1,058.47930	1.05848	1,084.804	13.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	203.10410		0.20310		221.87930	0.22188	203.104	13.18	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.90760		14.90760		14.86590	14.86590		14.81	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,034.26500		1.03427		1,019.04740	1.01905	1,034.265	14.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	466.66500		0.46666		493.14740	0.49315	466.665	14.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,028.92250		1.02892		1,013.83660	1.01384	1,028.923	14.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	471.32250		0.47132		497.93660	0.49794	471.323	14.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,023.60960		1.02361		1,008.65020	1.00865	1,023.610	14.08	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	476.00960		0.47601		502.75020	0.50275	476.010	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.11220		15.11220		15.07210	15.07210		15.31	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	285.69530		0.28570		302.77710	0.30278	285.695	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,707.89530		1.70790		1,684.87710	1.68488	1,707.895	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,700.71710		1.70072		1,677.85120	1.67785	1,700.717	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	288.51710		0.28852		305.75120	0.30575	288.517	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,693.55740		1.69356		1,670.84440	1.67084	1,693.557	14.02	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	291.35740		0.29136		308.74440	0.30874	291.357	14.02	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.36590		15.36590		15.32590	15.32590		15.81	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,259.87140		1.25987		1,251.87110	1.25187	1,259.871	15.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	833.97140		0.83397		865.97110	0.86597	833.971	15.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,255.50020		1.25550		1,247.57700	1.24758	1,255.500	15.25	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	839.60020		0.83960		871.67700	0.87168	839.600	15.25	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,251.14630		1.25115		1,243.29980	1.24330	1,251.146	15.27	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	845.24630		0.84525		877.39980	0.87740	845.246	15.27	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.31011		110.31011		110.00814	110.00814			0.00	0	0.00
2025	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	679.89000		0.67989		981.86000	0.98186	679.890		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	689.89000		0.68989		991.86000	0.99186	689.890		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	699.89000		0.69989		1,001.86000	1.00186	699.890		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.78275		107.78275		107.75102	107.75102			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	792.75000		0.79275		761.02000	0.76102	792.750		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	782.75000		0.78275		751.02000	0.75102	782.750		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	772.75000		0.77275		741.02000	0.74102	772.750		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.61180		111.61180		111.57763	111.57763			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,621.80000		1.62180		1,587.63000	1.58763	1,621.800		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,611.80000		1.61180		1,577.63000	1.57763	1,611.800		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 06/02/2014	Bond Future	110.01	Call	1,601.80000		1.60180		1,567.63000	1.56763	1,601.800		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.82000		413.82000		412.75900	412.75900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.25500		419.25500		418.17900	418.17900			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			488.62000		488.62000		486.11400	486.11400			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			495.03600		495.03600		492.49700	492.49700			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			438.73700		438.73700		437.53300	437.53300			0.00	0	789.00
ALBI	On 08/05/2014	Index Future			444.49900		444.49900		443.27800	443.27800			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			450.58100		450.58100		449.34500	449.34500			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.42430		9.42430		9.45320	9.45320		13.44	68,835,087.20	7,304	6,545.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,124.30000		1.12430		1,153.20000	1.15320	1,124.300	16.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.44	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	824.30000		0.82430		853.20000	0.85320	824.300	18.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.00000		0.00000		0.00000	0.00000	0.000	18.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	6.34170		0.00634		7.77930	0.00778	6.342	15.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	130.64170		0.13064		160.97930	0.16098	130.642	15.33	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	24.86900		0.02487		43.33400	0.04333	24.869	14.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	60.56900		0.06057		50.13400	0.05013	60.569	14.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	21.87130		0.02187		39.40700	0.03941	21.871	14.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	67.57130		0.06757		56.20700	0.05621	67.571	14.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	74.89030		0.07489		62.59750	0.06260	74.890	14.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	19.19030		0.01919		35.79750	0.03580	19.190	14.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	3.52440		0.00352		10.83190	0.01083	3.524	16.74	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	179.22440		0.17922		157.63190	0.15763	179.224	16.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.02380		0.00002		0.03250	0.00003	0.024	35.47	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	875.72380		0.87572		846.83250	0.84683	875.724	35.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.00030		0.00000		0.01220	0.00001	0.000	36.17	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,175.70030		1.17570		1,146.81220	1.14681	1,175.700	36.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.50330		9.50330		9.53220	9.53220		11.86	380,132.00	40	4,059.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	237.08340		0.23708		252.75700	0.25276	237.083	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	223.78340		0.22378		210.55700	0.21056	223.783	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	232.24670		0.23225		247.69880	0.24770	232.247	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	228.94670		0.22895		215.49880	0.21550	228.947	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	227.74330		0.22774		242.98750	0.24299	227.743	11.88	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	234.44330		0.23444		220.78750	0.22079	234.443	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.57430		9.57430		9.60510	9.60510		12.09	0.00	0	300.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	209.87390		0.20987		220.80640	0.22081	209.874	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	525.57390		0.52557		505.70640	0.50571	525.574	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	532.56600		0.53257		512.55110	0.51255	532.566	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	206.86600		0.20687		217.65110	0.21765	206.866	12.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	203.89930		0.20390		214.53800	0.21454	203.899	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	539.59930		0.53960		519.43800	0.51944	539.599	12.55	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.65680		9.65680		9.68890	9.68890		12.19	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	467.21410		0.46721		486.03350	0.48603	467.214	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	350.41410		0.35041		337.13350	0.33713	350.414	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	462.09120		0.46209		480.79010	0.48079	462.091	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	355.29120		0.35529		341.89010	0.34189	355.291	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	457.00780		0.45701		475.58640	0.47559	457.008	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	360.20780		0.36021		346.68640	0.34669	360.208	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.73250		9.73250		9.76380	9.76380		12.34	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
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	406.89340		0.40689		394.02090	0.39402	406.893	12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	549.39340		0.54939		567.82090	0.56782	549.393	12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	544.29770		0.54430		562.61810	0.56262	544.298	12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	411.79770		0.41180		398.81810	0.39882	411.798	12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	539.23210		0.53923		557.45320	0.55745	539.232	12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	416.73210		0.41673		403.65320	0.40365	416.732	12.31	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.77570		9.77570		9.73080	9.73080		11.18	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	3.41670		0.00342		4.70330	0.00470	3.417	15.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	167.71670		0.16772		213.90330	0.21390	167.717	15.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	2.96950		0.00297		4.23920	0.00424	2.969	15.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	177.26950		0.17727		223.43920	0.22344	177.270	15.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	2.58280		0.00258		3.82360	0.00382	2.583	15.65	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	186.88280		0.18688		233.02360	0.23302	186.883	15.65	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.89590		9.89590		9.85050	9.85050		12.59	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	236.42310		0.23642		223.77810	0.22378	236.423	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	280.52310		0.28052		313.27810	0.31328	280.523	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	232.46560		0.23247		220.06150	0.22006	232.466	12.74	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	286.56560		0.28657		319.56150	0.31956	286.566	12.74	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	228.57030		0.22857		216.39930	0.21640	228.570	12.77	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	292.67030		0.29267		325.89930	0.32590	292.670	12.77	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.00530		10.00530		9.96120	9.96120		13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	463.96860		0.46397		444.16910	0.44417	463.969	13.37	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	298.66860		0.29867		322.96910	0.32297	298.669	13.37	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	303.47950		0.30348		327.93560	0.32794	303.480	13.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	458.77950		0.45878		439.13560	0.43914	458.779	13.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	453.63130		0.45363		434.14480	0.43414	453.631	13.39	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	308.33130		0.30833		332.94480	0.33294	308.331	13.39	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			6.20140		6.20140		-9.09290	-9.09290			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			762.52620		762.52620		726.53460	726.53460			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			518.72760		518.72760		485.63050	485.63050			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			545.40770		545.40770		499.42750	499.42750			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			101.57450		101.57450		-85.08580	-85.08580			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			680.57180		680.57180		662.99520	662.99520			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			747.68660		747.68660		728.26880	728.26880			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			157.36800		157.36800		155.53770	155.53770			0.00	0	2,500.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.70280		11.70280		11.66250	11.66250		13.90	3,627,868.00	310	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	912.84010		0.91284		872.55720	0.87256	912.840	33.57	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	0.04010		0.00004		0.05720	0.00006	0.040	33.57	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	902.84070		0.90284		862.56000	0.86256	902.841	33.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	0.04070		0.00004		0.06000	0.00006	0.041	33.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	892.84140		0.89284		852.56290	0.85256	892.841	32.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	0.04140		0.00004		0.06290	0.00006	0.041	32.94	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
CHF / R	On 17/03/2014	Foreign Exchange Future			11.88530		11.88530		11.84490	11.84490		13.60	4,088,543.20	344	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	690.60310		0.69060	667.51810	0.66752	690.603		12.86	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	95.30310		0.09530	112.61810	0.11262	95.303		12.86	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	683.13380		0.68313	660.31440	0.66031	683.134		12.88	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	97.83380		0.09783	115.41440	0.11541	97.834		12.88	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	675.71050		0.67571	653.15720	0.65316	675.711		12.89	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	100.41050		0.10041	118.25720	0.11826	100.410		12.89	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.05180		12.05180	12.01380	12.01380			14.74	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	736.54920		0.73655	717.61370	0.71761	736.549		14.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	274.74920		0.27475	293.81370	0.29381	274.749		14.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	730.69980		0.73070	711.92890	0.71193	730.700		14.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	278.89980		0.27890	298.12890	0.29813	278.900		14.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	724.88660		0.72489	706.28000	0.70628	724.887		14.07	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	283.08660		0.28309	302.48000	0.30248	283.087		14.07	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70710		1.70710	1.70390	1.70390			12.83	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	571.61230		0.05716	540.76950	0.05408	571.612		19.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	0.61230		0.00006	1.76950	0.00018	0.612		19.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	472.33630		0.04723	442.85760	0.04429	472.336		17.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	1.33630		0.00013	3.85760	0.00039	1.336		17.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	373.99760		0.03740	347.24660	0.03472	373.998		16.55	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	2.99760		0.00030	8.24660	0.00082	2.998		16.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72850		1.72850	1.72560	1.72560			13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	689.55170		0.06896	684.60220	0.06846	689.552		13.51	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	304.55170		0.03046	328.60220	0.03286	304.552		13.51	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	630.98460		0.06310	627.39330	0.06274	630.985		13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	345.98460		0.03460	371.39330	0.03714	345.985		13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	580.35260		0.05804	578.00280	0.05780	580.353		13.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	395.35260		0.03954	422.00280	0.04220	395.353		13.71	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74710		1.74710	1.74430	1.74430			14.85	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,017.92660		0.10179	1,009.69680	0.10097	1,017.927		14.29	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	446.92660		0.04469	466.69680	0.04667	446.927		14.29	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	491.50990		0.04915	512.23080	0.05122	491.510		14.39	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	962.50990		0.09625	955.23080	0.09552	962.510		14.39	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	909.49870		0.09095	903.14480	0.09031	909.499		14.48	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	538.49870		0.05385	560.14480	0.05601	538.499		14.48	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.20879		113.20879	113.17415	113.17415				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,218.79000		2.21879	2,184.15000	2.18415	2,218.790			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	2,208.79000		2.20879	2,174.15000	2.17415	2,208.790			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	2,198.79000		2.19879	2,164.15000	2.16415	2,198.790			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			9.75039		83.56950	9.76604	83.45482				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	1,566.67000		1.56667	1,681.35000	1.68135	1,566.670			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/02/2014	Bond Future	9.55	Put	1,491.14000		1.49114		1,605.82000	1.60582	1,491.140		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,415.72000		1.41572		1,530.40000	1.53040	1,415.720		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.87163		80.88497		9.88782	80.76867			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	2,441.24000		2.44124		2,557.54000	2.55754	2,441.240		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	2,365.95000		2.36595		2,482.25000	2.48225	2,365.950		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	2,290.76000		2.29076		2,407.06000	2.40706	2,290.760		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			438.19300		438.19300		437.02300	437.02300			0.00	0	469.00
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	17,970.00000		1.79700		29,670.00000	2.96700	17,970.000		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	18,070.00000		1.80700		29,770.00000	2.97700	18,070.000		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	18,170.00000		1.81700		29,870.00000	2.98700	18,170.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			450.02200		450.02200		448.82100	448.82100			0.00	0	0.00
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	99,680.00000		9.96800		111,690.00000	11.16900	99,680.000		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	99,780.00000		9.97800		111,790.00000	11.17900	99,780.000		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	99,880.00000		9.98800		111,890.00000	11.18900	99,880.000		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		200.03500	200.03500			0.00	0	1,332.00
IGOV	On 08/05/2014	Index Future			203.28500		203.28500		202.68600	202.68600			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			541.95200		541.95200		541.82500	541.82500			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			5.22000		94.78000		5.22000	94.78000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.21000		94.79000		5.24000	94.76000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.28000		94.72000		5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.32000		94.68000		5.36000	94.64000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.42000		94.58000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.51000		94.49000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.65000		94.35000		5.70000	94.30000			0.00	0	6,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.97000		94.03000		6.01000	93.99000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.36000		93.64000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.67000		93.33000		6.73000	93.27000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.98000		93.02000		7.04000	92.96000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.26000		92.74000		7.33000	92.67000			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
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.53490		8.53490		8.59850	8.59850		13.64	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	394.95210		0.39495	458.76470	0.45876	394.952		21.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	0.05210		0.00005	0.26470	0.00026	0.052		21.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	384.96100		0.38496	448.79190	0.44879	384.961		21.18	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	0.06100		0.00006	0.29190	0.00029	0.061		21.18	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	374.97160		0.37497	438.82520	0.43883	374.972		20.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	0.07160		0.00007	0.32520	0.00033	0.072		20.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.62050		8.62050	8.68480	8.68480			9.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	508.95100		0.50895	570.01660	0.57002	508.951		10.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	28.45100		0.02845	25.21660	0.02522	28.451		10.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	500.16650		0.50017	561.03290	0.56103	500.167		9.98	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	29.66650		0.02967	26.23290	0.02623	29.667		9.98	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	491.55660		0.49156	552.08430	0.55208	491.557		9.98	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	31.05660		0.03106	27.28430	0.02728	31.057		9.98	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.67680		8.67680	8.74360	8.74360			11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	420.81840		0.42082	467.50870	0.46751	420.818		11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	184.01840		0.18402	163.90870	0.16391	184.018		11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	187.90900		0.18791	167.51540	0.16752	187.909		11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	414.70900		0.41471	461.11540	0.46112	414.709		11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	408.65120		0.40865	454.77480	0.45477	408.651		11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	191.85120		0.19185	171.17480	0.17117	191.851		11.84	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.37870		1.37870	1.37870	1.37870				0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37860		1.37860	1.37850	1.37850				137,860.00	100	494.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37860		1.37860	1.37850	1.37850				0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.89180		9.89180	0.10109	9.94520	9.94520		15.07	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,073.93150		0.20739	0.10109	2,613.95870	0.26140	2,073.931	20.17	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	55.93150		0.00559	0.10109	61.95870	0.00620	55.931	20.17	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	1,980.03160		0.19800	0.10109	2,519.65630	0.25197	1,980.032	19.93	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	62.03160		0.00620	0.10109	67.65630	0.00677	62.032	19.93	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	1,886.81730		0.18868	0.10109	2,425.88280	0.24259	1,886.817	19.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	68.81730		0.00688	0.10109	73.88280	0.00739	68.817	19.68	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.88570		9.88570	0.10109	9.93860	9.93860		14.90	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,303.40800		0.23034	0.10109	2,582.71320	0.25827	2,303.408	14.78	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,846.40800		0.38464	0.10109	3,596.71320	0.35967	3,846.408	14.78	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,261.59990		0.22616	0.10109	2,538.06890	0.25381	2,261.600	14.77	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,904.59990		0.39046	0.10109	3,652.06890	0.36521	3,904.600	14.77	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,220.28680		0.22203	0.10109	2,493.93750	0.24939	2,220.287	14.77	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,963.28680		0.39633	0.10109	3,707.93750	0.37079	3,963.287	14.77	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.91862		102.42991		8.02079	101.78584			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	499.30000		0.49930		1,143.37000	1.14337			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	435.62000		0.43562		1,079.69000	1.07969			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	371.98000		0.37198		1,016.05000	1.01605			0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.02005		99.85865		8.12643	99.20594			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,696.00000		2.69600		3,348.71000	3.34871			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,632.25000		2.63225		3,284.96000	3.28496			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,568.55000		2.56855		3,221.26000	3.22126			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 06/02/2014	Bond Future			6.22297		116.38773		6.28044	116.29574		2.23	58,310,252.73	501	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	95.29000		0.09529		83.97000	0.08397	95.290	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,034.31000		1.03431		1,114.98000	1.11498	1,034.310	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	98.27000		0.09827		86.64000	0.08664	98.270	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,021.09000		1.02109		1,101.45000	1.10145	1,021.090	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	101.32000		0.10132		89.37000	0.08937	101.320	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,007.95000		1.00795		1,087.99000	1.08799	1,007.950	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.40825		111.10864		6.47761	111.01525		2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	101.04000		0.10104		92.95000	0.09295	101.040	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,759.96000		1.75996		1,845.26000	1.84526	1,759.960	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	102.87000		0.10287		94.64000	0.09464	102.870	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,748.03000		1.74803		1,833.19000	1.83319	1,748.030	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	104.74000		0.10474		96.36000	0.09636	104.740	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,736.14000		1.73614		1,821.15000	1.82115	1,736.140	2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.61403		112.62970		6.69998	112.53568		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	750.60000		0.75060		709.64000	0.70964	750.600	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	612.84000		0.61284		665.90000	0.66590	612.840	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	607.71000		0.60771		660.90000	0.66090	607.710	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	756.39000		0.75639		715.56000	0.71556	756.390	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	762.57000		0.76257		721.13000	0.72113	762.570	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	602.97000		0.60297		655.55000	0.65555	602.970	1.87	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.93755		107.38310		7.05041	107.28808		1.66	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	394.87000		0.39487		368.66000	0.36866	394.870	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,027.76000		1.02776		1,096.57000	1.09657	1,027.760	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	398.23000		0.39823		371.47000	0.37147	398.230	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,022.61000		1.02261		1,090.87000	1.09087	1,022.610	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	401.60000		0.40160		374.30000	0.37430	401.600	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,017.48000		1.01748		1,085.20000	1.08520	1,017.480	1.63	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.27972		118.84526		8.32490	118.45062		13.66	0.00	0	60,693.00
R186	On 06/02/2014	Bond Future	7.74	Call	841.20000		0.84120		775.78000	0.77578	841.200	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,702.71000		5.70271		6,031.93000	6.03193	5,702.710	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	862.13000		0.86213		795.27000	0.79527	862.130	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,631.04000		5.63104		5,958.82000	5.95882	5,631.040	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	883.45000		0.88345		814.99000	0.81499	883.450	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,559.85000		5.55985		5,886.03000	5.88603	5,559.850	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,058.13000		5.05813		4,789.44000	4.78944	5,058.130	13.92	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,039.80000		1.03980		1,165.75000	1.16575	1,039.800	13.92	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.38140		120.40601		8.42828	120.00597		14.04	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	793.90000		0.79390		758.75000	0.75875	793.900	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,611.40000		12.61140		12,976.29000	12.97629	12,611.400	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	806.88000		0.80688		771.16000	0.77116	806.880	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,526.64000		12.52664		12,890.96000	12.89096	12,526.640	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	820.02000		0.82002		783.72000	0.78372	820.020	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,442.15000		12.44215		12,805.89000	12.80589	12,442.150	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,474.35000		1.47435		1,410.16000	1.41016	1,474.350	13.69	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,367.03000		9.36703		9,702.88000	9.70288	9,367.030	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,743.50000		3.74350		3,597.85000	3.59785	3,743.500	13.95	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,875.10000		4.87510		5,129.49000	5.12949	4,875.100	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,798.11000		4.79811		4,620.72000	4.62072	4,798.110	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,789.78000		3.78978		4,012.43000	4.01243	3,789.780	14.04	0.00	0	1,933.00

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	On 08/05/2014	Bond Future	9.00	Call	7,314.23000		7.31423	7,076.99000	7.07699	7,314.230	14.27	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.00	Put	2,186.90000		2.18690	2,349.70000	2.34970	2,186.900	14.27	0.00	0	400.00	
R186	On 08/05/2014	Bond Future	9.25	Call	8,732.54000		8.73254	8,466.57000	8.46657	8,732.540	14.39	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.25	Put	1,623.09000		1.62309	1,757.16000	1.75716	1,623.090	14.39	0.00	0	8,000.00	
R186	On 07/08/2014	Bond Future			8.47906		116.76299		8.52760	116.35814	13.59	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	5,963.54000		5.96354	6,194.03000	6.19403	5,963.540	13.51	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	4,367.60000		4.36760	4,193.24000	4.19324	4,367.600	13.51	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	4,405.77000		4.40577	4,230.35000	4.23035	4,405.770	13.52	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	5,916.53000		5.91653	6,145.96000	6.14596	5,916.530	13.52	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	4,444.11000		4.44411	4,267.64000	4.26764	4,444.110	13.52	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	5,869.77000		5.86977	6,098.15000	6.09815	5,869.770	13.52	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Call	7,122.86000		7.12286	6,869.00000	6.86900	7,122.860	13.80	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	3,516.88000		3.51688	3,667.87000	3.66787	3,516.880	13.80	0.00	0	840.00	
R186	On 06/11/2014	Bond Future			8.57856		118.38193		8.62889	117.97177	13.00	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Call	4,179.29000		4.17929	4,077.12000	4.07712	4,179.290	12.79	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Put	7,841.66000		7.84166	8,149.65000	8.14965	7,841.660	12.79	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Call	4,213.38000		4.21338	4,110.36000	4.11036	4,213.380	12.79	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Put	7,790.44000		7.79044	8,097.58000	8.09758	7,790.440	12.79	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Call	4,247.18000		4.24718	4,143.31000	4.14331	4,247.180	12.80	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Put	7,739.02000		7.73902	8,045.31000	8.04531	7,739.020	12.80	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Call	8,449.35000		8.44935	8,255.10000	8.25510	8,449.350	13.20	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Put	3,756.16000		3.75616	3,972.07000	3.97207	3,756.160	13.20	0.00	0	2,010.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
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			275.88695		275.88695	275.82209	275.82209			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	0.00	0	0.00	
R197	On 06/02/2014	Bond Future	279.99	Put	4,103.05000		4.10305	4,167.91000	4.16791	4,103.050	0.00	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	0.00	0	0.00	
R197	On 06/02/2014	Bond Future	280.00	Put	4,113.05000		4.11305	4,177.91000	4.17791	4,113.050	0.00	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	0.00	0	0.00	
R197	On 06/02/2014	Bond Future	280.01	Put	4,123.05000		4.12305	4,187.91000	4.18791	4,123.050	0.00	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			4.86941		104.45882	4.84710	104.47785			1.17	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	393.68000		0.39368	406.60000	0.40660	393.680	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	78.30000		0.07830	72.19000	0.07219	78.300	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	400.10000		0.40010	413.13000	0.41313	400.100	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	76.23000		0.07623	70.23000	0.07023	76.230	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	406.43000		0.40643	419.58000	0.41958	406.430	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	74.07000		0.07407	68.19000	0.06819	74.070	1.20	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.69140		105.83066	4.65992	105.84976			0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	270.38000		0.27038	275.89000	0.27589	270.380	0.95	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	240.91000		0.24091	227.32000	0.22732	240.910	0.95	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	273.52000		0.27352	279.11000	0.27911	273.520	0.95	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	237.99000		0.23799	224.48000	0.22448	237.990	0.95	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	276.69000		0.27669	282.36000	0.28236	276.690	0.95	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	235.10000		0.23510	221.67000	0.22167	235.100	0.95	0.00	0	0.00	
R201	On 07/08/2014	Bond Future			4.07647		102.86995	4.02162	102.88992			0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	507.77000		0.50777	514.64000	0.51464	507.770	0.67	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Put	68.08000		0.06808	54.98000	0.05498	68.080	0.67	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
R201	On 07/08/2014	Bond Future	5.30	Put	67.30000		0.06730		54.29000	0.05429	67.300	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	510.60000		0.51060		517.56000	0.51756	510.600	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	513.44000		0.51344		520.49000	0.52049	513.440	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	66.54000		0.06654		53.62000	0.05362	66.540	0.67	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			211.64846		211.64846		209.22397	209.22397			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	2,658.46000		2.65846		233.97000	0.23397	2,658.460		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	2,648.46000		2.64846		223.97000	0.22397	2,648.460		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	2,638.46000		2.63846		213.97000	0.21397	2,638.460		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			7.01034		107.25896		7.07452	107.05383		4.69	0.00	0	8,612.00
R203	On 06/02/2014	Bond Future	5.95	Call	30.75000		0.03075		26.28000	0.02628	30.750	4.56	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,493.02000		3.49302		3,693.68000	3.69368	3,493.020	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	66.16000		0.06616		55.58000	0.05558	66.160	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,897.73000		2.89773		3,092.28000	3.09228	2,897.730	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	68.77000		0.06877		57.70000	0.05770	68.770	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,867.27000		2.86727		3,061.33000	3.06133	2,867.270	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	71.45000		0.07145		59.87000	0.05987	71.450	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,836.89000		2.83689		3,030.44000	3.03044	2,836.890	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	548.29000		0.54829		480.93000	0.48093	548.290	4.67	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,095.14000		1.09514		1,232.91000	1.23291	1,095.140	4.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.15566		104.50738		7.22545	104.29938		4.80	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	126.30000		0.12630		115.43000	0.11543	126.300	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,459.43000		4.45943		4,656.56000	4.65656	4,459.430	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	128.96000		0.12896		117.87000	0.11787	128.960	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,430.71000		4.43071		4,627.62000	4.62762	4,430.710	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	131.67000		0.13167		120.35000	0.12035	131.670	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,402.04000		4.40204		4,598.72000	4.59872	4,402.040	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	849.29000		0.84929		790.11000	0.79011	849.290	4.75	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,796.56000		1.79656		1,945.38000	1.94538	1,796.560	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,671.90000		1.67190		1,570.56000	1.57056	1,671.900	4.82	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	945.94000		0.94594		1,052.60000	1.05260	945.940	4.82	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.30064		105.93775		7.37665	105.72754		4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	944.45000		0.94445		890.30000	0.89030	944.450	4.36	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,229.87000		2.22987		2,385.93000	2.38593	2,229.870	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,495.33000		1.49533		1,415.35000	1.41535	1,495.330	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,524.80000		1.52480		1,655.03000	1.65503	1,524.800	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,509.28000		1.50928		1,428.70000	1.42870	1,509.280	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,511.05000		1.51105		1,640.68000	1.64068	1,511.050	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,523.30000		1.52330		1,442.11000	1.44211	1,523.300	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,497.39000		1.49739		1,626.41000	1.62641	1,497.390	4.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.47070		103.24583		7.55422	103.03298		4.32	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	981.58000		0.98158		920.80000	0.92080	981.580	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,607.01000		2.60701		2,759.08000	2.75908	2,607.010	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	990.86000		0.99086		929.62000	0.92962	990.860	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,590.27000		2.59027		2,741.88000	2.74188	2,590.270	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,000.20000		1.00020		938.51000	0.93851	1,000.200	4.23	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
R203	On 06/11/2014	Bond Future	6.86	Put	2,573.59000	2.57359	2,724.75000	2.72475	2,573.590	4.23	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			9.17043	93.87431	9.20030	93.60539			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,773.30000	1.77330	1,504.38000	1.50438	1,773.300		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	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,860.73000	1.86073	1,591.81000	1.59181	1,860.730		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	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,948.02000	1.94802	1,679.10000	1.67910	1,948.020		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	0.00
R2037	On 08/05/2014	Bond Future			9.27203	95.10710	9.30288	94.83445			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	861.40000	0.86140	588.75000	0.58875	861.400		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	948.60000	0.94860	675.95000	0.67595	948.600		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,035.66000	1.03566	763.01000	0.76301	1,035.660		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.37250	92.15111	9.40430	91.87524			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	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,966.34000	2.96634	3,242.21000	3.24221	2,966.340		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,874.90000	2.87490	3,150.77000	3.15077	2,874.900		0.00	0	0.00
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	2,783.60000	2.78360	3,059.47000	3.05947	2,783.600		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.25256	104.14292	7.32017	103.86557			4,790,574.32	46	28,389.00
R204	On 06/02/2014	Bond Future	6.39	Call	126.53000	0.12653	109.74000	0.10974	126.530		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,746.59000	3.74659	4,007.15000	4.00715	3,746.590		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	130.77000	0.13077	113.32000	0.11332	130.770		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,707.98000	3.70798	3,967.88000	3.96788	3,707.980		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	135.14000	0.13514	117.00000	0.11700	135.140		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,669.52000	3.66952	3,928.73000	3.92873	3,669.520		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.38121	105.51065	7.45336	105.22948			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	237.26000	0.23726	220.31000	0.22031	237.260		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,640.48000	5.64048	5,904.70000	5.90470	5,640.480		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	241.74000	0.24174	224.47000	0.22447	241.740		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,603.41000	5.60341	5,867.31000	5.86731	5,603.410		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	246.30000	0.24630	228.69000	0.22869	246.300		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,566.43000	5.56643	5,829.99000	5.82999	5,566.430		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.50759	102.92344	7.58457	102.63901			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,091.59000	2.09159	1,975.51000	1.97551	2,091.590		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,342.13000	2.34213	2,510.48000	2.51048	2,342.130		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,109.80000	2.10980	1,992.96000	1.99296	2,109.800		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,323.23000	2.32323	2,490.82000	2.49082	2,323.230		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,128.10000	2.12810	2,010.51000	2.01051	2,128.100		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,304.43000	2.30443	2,471.27000	2.47127	2,304.430		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,764.43000	2.76443	2,619.16000	2.61916	2,764.430		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,762.26000	1.76226	1,901.42000	1.90142	1,762.260		0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.64340	104.35038	7.72590	104.06227			0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,570.25000	1.57025	1,506.38000	1.50638	1,570.250		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,887.97000	3.88797	4,112.21000	4.11221	3,887.970		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,583.55000	1.58355	1,519.15000	1.51915	1,583.550		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,865.32000	3.86532	4,089.03000	4.08903	3,865.320		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,596.92000	1.59692	1,531.99000	1.53199	1,596.920		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
R204	On 06/11/2014	Bond Future	7.01	Put	3,842.74000		3.84274	4,065.92000	4.06592		3,842.740	6.41	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,242.32000		3.24232	3,118.92000	3.11892		3,242.320	6.60	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,038.65000		2.03865	2,203.36000	2.20336		2,038.650	6.60	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			7.53026		99.21225	7.60774	98.85100			8.66	4,365,339.00	44	22,383.00
R207	On 06/02/2014	Bond Future	6.64	Call	167.27000		0.16727	139.79000	0.13979		167.270	8.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,436.75000		4.43675	4,770.52000	4.77052		4,436.750	8.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	172.43000		0.17243	144.06000	0.14406		172.430	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,392.71000		4.39271	4,725.59000	4.72559		4,392.710	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	177.71000		0.17771	148.44000	0.14844		177.710	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,348.83000		4.34883	4,680.81000	4.68081		4,348.830	8.46	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.65423		100.51516	7.73607	100.14898			8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	260.79000		0.26079	235.72000	0.23572		260.790	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,103.76000		7.10376	7,444.87000	7.44487		7,103.760	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	265.56000		0.26556	240.07000	0.24007		265.560	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,059.87000		7.05987	7,400.56000	7.40056		7,059.870	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	270.41000		0.27041	244.48000	0.24448		270.410	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,016.08000		7.01608	7,356.33000	7.35633		7,016.080	8.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.77603		98.25052	7.86247	97.87990			8.33	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,461.58000		2.46158	2,301.81000	2.30181		2,461.580	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,832.14000		2.83214	3,042.99000	3.04299		2,832.140	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,482.31000		2.48231	2,321.58000	2.32158		2,482.310	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,809.71000		2.80971	3,019.60000	3.01960		2,809.710	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,503.15000		2.50315	2,341.46000	2.34146		2,503.150	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,787.41000		2.78741	2,996.34000	2.99634		2,787.410	8.32	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.89928		99.61279	7.99075	99.23730			8.28	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,084.87000		2.08487	1,961.61000	1.96161		2,084.870	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,419.68000		4.41968	4,671.91000	4.67191		4,419.680	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,101.22000		2.10122	1,977.21000	1.97721		2,101.220	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,393.69000		4.39369	4,645.17000	4.64517		4,393.690	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,117.64000		2.11764	1,992.89000	1.99289		2,117.640	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,367.79000		4.36779	4,618.53000	4.61853		4,367.790	8.15	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			7.68537		97.40954	7.77253	96.95384			9.58	1,948,190.80	20	11,054.00
R208	On 06/02/2014	Bond Future	6.74	Call	136.46000		0.13646	112.45000	0.11245		136.460	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,256.81000		5.25681	5,688.50000	5.68850		5,256.810	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	140.93000		0.14093	116.18000	0.11618		140.930	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,205.37000		5.20537	5,636.32000	5.63632		5,205.370	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	145.72000		0.14572	120.01000	0.12001		145.720	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,154.29000		5.15429	5,584.28000	5.58428		5,154.290	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.79554		95.29281	7.88687	94.83099			9.75	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 08/05/2014	Bond Future	6.29	Call	250.22000		0.25022		222.57000	0.22257	250.220	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,279.06000		8.27906	8,713.23000	8.71323	8,279.060	9.48	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	255.04000		0.25504	226.88000	0.22688	255.040	9.48	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	8,227.87000		8.22787	8,661.53000	8.66153	8,227.870	9.48	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	259.94000		0.25994	231.26000	0.23126	259.940	9.48	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	8,176.78000		8.17678	8,609.92000	8.60992	8,176.780	9.48	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			7.90224		96.59708	7.99789	96.12951		9.17	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	3,133.29000		3.13329	3,402.07000	3.40207	3,133.290	9.11	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	2,580.97000		2.58097	2,382.18000	2.38218	2,580.970	9.11	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	2,604.41000		2.60441	2,404.35000	2.40435	2,604.410	9.11	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	3,107.36000		3.10736	3,374.87000	3.37487	3,107.360	9.11	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	2,627.97000		2.62797	2,426.64000	2.42664	2,627.970	9.12	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	3,081.59000		3.08159	3,347.83000	3.34783	3,081.590	9.12	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Call	3,867.56000		3.86756	3,603.43000	3.60343	3,867.560	9.26	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Put	2,037.43000		2.03743	2,240.87000	2.24087	2,037.430	9.26	0.00	0	630.00	
R208	On 06/11/2014	Bond Future			8.01513		94.53978	8.11555	94.06591		9.21	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Call	2,071.58000		2.07158	1,955.61000	1.95561	2,071.580	9.00	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Put	4,842.88000		4.84288	5,200.78000	5.20078	4,842.880	9.00	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Call	2,089.57000		2.08957	1,972.99000	1.97299	2,089.570	9.00	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Put	4,811.84000		4.81184	5,169.13000	5.16913	4,811.840	9.00	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Call	2,107.66000		2.10766	1,990.47000	1.99047	2,107.660	9.00	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Put	4,780.92000		4.78092	5,137.60000	5.13760	4,780.920	9.00	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Call	4,543.96000		4.54396	4,316.59000	4.31659	4,543.960	9.29	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Put	2,282.82000		2.28282	2,529.32000	2.52932	2,282.820	9.29	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	0.00	
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R209	On 06/02/2014	Bond Future			9.07656		75.51254	9.09083	75.40637		19.82	0.00	0	23,356.00	
R209	On 06/02/2014	Bond Future	8.54	Call	865.01000		0.86501	851.71000	0.85171	865.010	19.59	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	5,038.43000		5.03843	5,131.30000	5.13130	5,038.430	19.59	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	884.45000		0.88445	870.81000	0.87081	884.450	19.59	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	4,976.74000		4.97674	5,069.27000	5.06927	4,976.740	19.59	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	904.19000		0.90419	890.22000	0.89022	904.190	19.60	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	4,915.49000		4.91549	5,007.69000	5.00769	4,915.490	19.60	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.16937		73.35986	9.18409	73.25214		20.31	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	689.10000		0.68910	691.10000	0.69110	689.100	19.82	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	11,541.30000		11.54130	11,651.02000	11.65102	11,541.300	19.82	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	700.40000		0.70040	702.35000	0.70235	700.400	19.82	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	11,461.94000		11.46194	11,571.61000	11.57161	11,461.940	19.82	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	711.85000		0.71185	713.74000	0.71374	711.850	19.82	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	11,382.87000		11.38287	11,492.48000	11.49248	11,382.870	19.82	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.63	Call	5,591.16000		5.59116	5,549.43000	5.54943	5,591.160	20.54	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.63	Put	2,335.64000		2.33564	2,401.63000	2.40163	2,335.640	20.54	0.00	0	845.00	
R209	On 08/05/2014	Bond Future	9.75	Call	6,112.48000		6.11248	6,066.29000	6.06629	6,112.480	20.62	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.75	Put	2,046.64000		2.04664	2,108.17000	2.10817	2,046.640	20.62	0.00	0	7,262.00	
R209	On 08/05/2014	Bond Future	9.85	Call	6,558.32000		6.55832	6,509.07000	6.50907	6,558.320	20.68	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.85	Put	1,828.64000		1.82864	1,887.11000	1.88711	1,828.640	20.68	0.00	0	10,000.00	
R209	On 07/08/2014	Bond Future			9.25880		74.36402	9.27390	74.25525		19.95	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,049.10000		4.04910	3,977.87000	3.97787	4,049.100	19.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	5,654.35000		5.65435	5,691.89000	5.69189	5,654.350	19.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	5,612.05000		5.61205	5,649.31000	5.64931	5,612.050	19.85	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.05	Call	4,081.38000		4.08138	4,009.87000	4.00987		4,081.380	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,113.78000		4.11378	4,042.01000	4.04201		4,113.780	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,569.99000		5.56999	5,606.99000	5.60699		5,569.990	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.35015		72.25005	9.36567	72.14004			20.03	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,294.65000		4.29465	4,273.99000	4.27399		4,294.650	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,923.56000		6.92356	7,012.91000	7.01291		6,923.560	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,325.21000		4.32521	4,304.33000	4.30433		4,325.210	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,879.12000		6.87912	6,968.25000	6.96825		6,879.120	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,355.87000		4.35587	4,334.78000	4.33478		4,355.870	19.79	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,834.89000		6.83489	6,923.81000	6.92381		6,834.890	19.79	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			160.18357		160.18357	160.14022	160.14022				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	1,306.43000		1.30643	1,349.78000	1.34978		1,306.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,316.43000		1.31643	1,359.78000	1.35978		1,316.430		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	1,326.43000		1.32643	1,369.78000	1.36978		1,326.430		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			129.05025		129.05025	129.04111	129.04111				0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	60.25000		0.06025	51.11000	0.05111		60.250		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	50.25000		0.05025	41.11000	0.04111		50.250		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	40.25000		0.04025	31.11000	0.03111		40.250		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			131.02487		131.02487	130.90017	130.90017				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	1,965.13000		1.96513	2,089.83000	2.08983		1,965.130		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	1,975.13000		1.97513	2,099.83000	2.09983		1,975.130		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	1,985.13000		1.98513	2,109.83000	2.10983		1,985.130		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			8.88596		86.76198	8.90056	86.65056			17.72	0.00	0	21,203.00
R213	On 06/02/2014	Bond Future	8.29	Call	771.16000		0.77116	771.89000	0.77189		771.160		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,509.93000		5.50993	5,622.08000	5.62208		5,509.930		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	789.06000		0.78906	789.61000	0.78961		789.060		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,445.15000		5.44515	5,557.12000	5.55712		5,445.150		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	807.27000		0.80727	807.62000	0.80762		807.270		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,380.79000		5.38079	5,492.56000	5.49256		5,380.790		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.98230		84.36393	8.99737	84.25092			18.39	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
R213	On 08/05/2014	Bond Future	7.64	Call	739.79000		0.73979		745.43000	0.74543	739.790	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,768.03000		11.76803	11,886.68000	11.88668	11,768.030	11,768.030	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	751.43000		0.75143	757.05000	0.75705	751.430	751.430	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,689.97000		11.68997	11,808.60000	11.80860	11,689.970	11,689.970	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	763.22000		0.76322	768.80000	0.76880	763.220	763.220	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,612.18000		11.61218	11,730.77000	11.73077	11,612.180	11,612.180	17.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.07641		85.51855	9.09189	85.40449			17.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,144.56000		4.14456	4,087.39000	4.08739	4,144.560	4,144.560	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,915.44000		5.91544	5,972.33000	5.97233	5,915.440	5,915.440	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,177.31000		4.17731	4,119.87000	4.11987	4,177.310	4,177.310	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,872.18000		5.87218	5,928.80000	5.92880	5,872.180	5,872.180	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,210.21000		4.21021	4,152.49000	4.15249	4,210.210	4,210.210	17.88	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,829.16000		5.82916	5,885.50000	5.88550	5,829.160	5,829.160	17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.17420		83.16605	9.19015	83.05057			17.92	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,520.92000		4.52092	4,510.45000	4.51045	4,520.920	4,520.920	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,995.86000		6.99586	7,100.87000	7.10087	6,995.860	6,995.860	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,552.36000		4.55236	4,541.67000	4.54167	4,552.360	4,552.360	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,951.69000		6.95169	7,056.48000	7.05648	6,951.690	6,951.690	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,583.91000		4.58391	4,573.00000	4.57300	4,583.910	4,583.910	17.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,907.72000		6.90772	7,012.29000	7.01229	6,907.720	6,907.720	17.75	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			9.18257		76.30111	9.22243	75.99542			21.19	0.00	0	5,155.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,873.59000		1.87359	1,774.35000	1.77435	1,873.590	1,873.590	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,381.05000		3.38105	3,587.50000	3.58750	3,381.050	3,381.050	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,905.47000		1.90547	1,804.85000	1.80485	1,905.470	1,905.470	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,333.37000		3.33337	3,538.44000	3.53844	3,333.370	3,333.370	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,937.68000		1.93768	1,835.66000	1.83566	1,937.680	1,937.680	21.07	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,286.17000		3.28617	3,489.84000	3.48984	3,286.170	3,286.170	21.07	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.27324		74.01838	9.31432	73.70854			21.79	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,122.48000		3.12248	2,991.28000	2.99128	3,122.480	3,122.480	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,320.56000		5.32056	5,499.20000	5.49920	5,320.560	5,320.560	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,154.46000		3.15446	3,022.35000	3.02235	3,154.460	3,154.460	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,273.06000		5.27306	5,450.79000	5.45079	5,273.060	5,273.060	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,186.63000		3.18663	3,053.59000	3.05359	3,186.630	3,186.630	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,225.88000		5.22588	5,402.68000	5.40268	5,225.880	5,225.880	21.67	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			9.24415		98.85655	9.27905	98.51396				0.00	0	12,106.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		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	1,540.18000		1.54018	1,882.77000	1.88277	1,540.180	1,540.180		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	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,438.91000		1.43891	1,781.50000	1.78150	1,438.910	1,438.910		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	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,337.83000		1.33783	1,680.42000	1.68042	1,337.830	1,337.830		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.33735		95.73303	9.37338	95.38569				0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,956.88000		2.95688	3,304.22000	3.30422	2,956.880	2,956.880		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	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,854.75000		2.85475	3,202.09000	3.20209	2,854.750	2,854.750		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	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,752.81000		2.75281	3,100.15000	3.10015	2,752.810	2,752.810		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
RAIN	On 13/12/2013		Foreign Exchange Future		20,528.84000	20,528.84000	20,469.35000	20,469.35000			0.00	0	0.00
RAIN	On 17/03/2014		Foreign Exchange Future		20,817.19000	20,817.19000	20,758.63000	20,758.63000			0.00	0	0.00

Total for Derivatives : **8,920,194,005.14** **782,467** **2 732 406.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond		0.00000	100.00000	0.00000	101.14772			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond		6.72000	104.97167	6.72000	104.89503			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond		0.00000	100.00000	0.00000	99.82916			0.00	0	60,000,000.00
AA05	On 22/03/2019		Spot Bond		8.43000	105.69017	8.43000	105.59379			0.00	0	4,256,400,000.00
AB010	On 21/11/2022		Spot Bond		0.00000	100.00000	0.00000	100.33020			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond		0.00000	100.00000	0.00000	100.43583			0.00	0	700,000,000.00
AB013	On 21/11/2018		Spot Bond		9.29500	96.70115	9.29500	96.60411			0.00	0	393,500,000.00
AB06	On 27/03/2015		Spot Bond		7.02000	103.09194	7.02000	103.01338			0.00	0	765,773,300.00
AB07	On 07/03/2014		Spot Bond		5.41500	103.17546	5.41500	103.11499			0.00	0	1,042,244,900.00
AB08	On 03/05/2017		Spot Bond		0.00000	100.00000	0.00000	100.77056			0.00	0	60,000,000.00
AB09	On 03/05/2017		Spot Bond		8.58000	106.12567	8.58000	106.02721			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond		0.84000	135.95312	0.84000	135.85664			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond		2.39500	127.54978	2.39500	259.52680			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond		0.00000	100.00000	0.00000	100.34067			0.00	0	0.00
ABFN05	On 17/03/2014		Spot Bond		0.00000	100.00000	0.00000	100.12136			0.00	0	0.00
ABFN06	On 17/03/2016		Spot Bond		0.00000	100.00000	0.00000	100.46297			0.00	0	60,000,000.00
ABFN07	On 17/03/2018		Spot Bond		0.00000	100.00000	0.00000	99.93134			0.00	0	50,000,000.00
ABFN08	On 17/03/2020		Spot Bond		0.00000	100.00000	0.00000	99.92816			0.00	0	0.00
ABFN09	On 17/03/2026		Spot Bond		0.00000	100.00000	0.00000	99.92593			0.00	0	0.00
ABFN10	On 28/10/2019		Spot Bond		0.00000	100.00000	0.00000	100.77072			0.00	0	0.00
ABL10A	On 15/03/2015		Spot Bond		7.48000	107.61684	7.48000	107.52954			0.00	0	370,000,000.00
ABL10B	On 15/03/2015		Spot Bond		0.00000	100.00000	0.00000	100.67026			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
ABL11A		On 29/09/2014	Spot Bond		6.66500	104.17932	6.66500	104.10387			0.00	0	43,200,000.00
ABL11B		On 29/09/2014	Spot Bond		0.00000	100.00000	0.00000	102.22302			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.55070			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond		0.00000	100.00000	0.00000	101.31916			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.27356			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.38679			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.54629			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond		0.00000	100.00000	0.00000	99.79246			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.73228			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond		0.00000	100.00000	0.00000	101.98019			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.37857			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.86458			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond		5.29000	130.59355	5.29000	130.43888			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond		3.09500	126.03151	3.09500	125.91101			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond		2.79000	117.31846	2.79000	117.21037			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond		4.44000	101.09990	4.44000	100.98929			0.00	0	2,487,500,000.00
ABLI06		On 19/07/2020	Spot Bond		5.93500	102.60316	5.93500	103.02841			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond		10.98000	116.48634	10.98000	116.35108			0.00	0	530,900,000.00
ABLS2B		On 13/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.87642			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.85394			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond		0.00000	100.00000	0.00000	101.95603			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond		0.00000	100.00000	0.00000	102.05502			0.00	0	0.00
ABLSI1		On 29/06/2019	Spot Bond		4.09000	112.57845	4.09000	112.45921			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond		100.00000	37.41414	100.00000	37.04492			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond		2.13500	163.38757	2.13500	163.24865			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
ABN07	On 13/06/2015	Spot Bond		2.76000	154.22535		2.76000	154.08376			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.16500	165.04927		2.16500	167.29856			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.19000	166.59350		2.19000	166.45087			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.97625	72.90557		7.97625	72.83097			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.97625	72.90557		7.97625	72.83097			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.81784			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.26000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.65000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.69000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.15429			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.05230			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.70000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.20500	102.36289		6.20500	102.29456			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	86.79000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.03000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.16000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32960			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.01000	113.91639		7.01000	113.82969			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10521			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.88000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.40000			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
ABN61	On 31/01/2025	Spot Bond		2.81000	93.06295		2.81000	100.42675			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.81000	98.09797		2.81000	145.43303			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.79000	110.14789		2.79000	189.76719			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	83.09000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.56000	90.61336		9.56000	91.28041			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	92.16000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.34417			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.59000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	92.94000			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		9.72000	105.63708		9.72000	105.46912			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		9.66500	105.98961		9.66500	105.88800			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.87500	90.20302		8.87500	90.11698			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.24000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.35000			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		9.76000	105.20922		9.76000	105.16598			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.62000			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
ABN91	On 11/12/2018	Spot Bond	100.00000		2.31421	100.00000	2.24401				3,855,690,000,000,000.00	38,556,900,000	20,000,000,000.00
ABS10	On 17/03/2018	Spot Bond	8.28000		108.09272	8.28000	107.99587				0.00	0	2,847,200,000.00
ABS5	On 01/05/2015	Spot Bond	6.67000		103.14696	6.67000	103.07220				0.00	0	1,332,100,000.00
ABS6	On 01/06/2020	Spot Bond	8.86500		97.13678	8.86500	97.04424				0.00	0	2,039,682,800.00
ABS7	On 11/09/2026	Spot Bond	9.92000		94.33238	9.92000	94.23152				0.00	0	90,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.37000		106.40997	7.37000	106.32491				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.54000		128.02598	1.54000	127.92557				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.20500		129.50345	2.20500	263.50739				130,977,000,000.00	59,400,000	29,700,000.00
ABSI3	On 31/01/2017	Spot Bond	0.78000		124.65571	0.78000	127.34660				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.08500		124.35464	2.08500	126.74570				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		35.46087	100.00000	35.11849				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.17000		107.02264	11.17000	106.89418				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.57724				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.79412	100.00000	2.76685				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.59273				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.81199				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.65425	100.00000	16.49169				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.56174				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.30298	11.00000	60.23405				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.65872	100.00000	10.55468				1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.40888				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.45069				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85828			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.84263			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86527			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86055			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85847			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.86786			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.86786			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.88612			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.86908			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.88612			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.84961			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	86.24787			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87165			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.90126			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.50776			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.87389			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.86344			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.85850			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.85659			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.86038			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.88332			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.86909			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.32000	105.51819	9.32000	102.91584			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88055			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24000	103.59531	7.24000	103.51390			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
ACL116	On 31/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.79792			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.92727			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.65204			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	12,200,000,000	12,200,000,000.00
ACL123	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.86738			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	79.70023			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	157.24283			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	157.28150			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.86523			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.45581			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.45581			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.86738			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31360			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.86993			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.87106			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.97040			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.21412			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.97097			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.41480			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.53316			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.94825			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.17801			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.76476			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.86468			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.88770			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
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88978			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86789			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.59235			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88301			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88620			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86826			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87485			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88244			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88037			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.45499		10.23000	102.34210			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.87813			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88150			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.83171			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.03613			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.87958			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.37000	101.73940		9.37000	101.63763			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.86876			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.68721		1.75000	109.72174			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88056			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.88000			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.86275			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85796			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.86753			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85892			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
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.86370			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85319			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10712			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85701			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.28749			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.85892			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.87199			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.86383			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.86137			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88135			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.87853			0.00	4,700,000,000	4,700,000,000.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.86089			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.85357			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84267			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.86179			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84419			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84363			0.00	0	800,000,000.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84267			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.04617			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.85032			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.85032			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.36729			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.19075			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.87136			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87269			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
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.39072			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.86905			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.86848			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.86275			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.87116			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.87136			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.85968			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74863			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86782			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20912			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.21590	100.00000	9.12692				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.38465			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.42869			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.45797			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.01918			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13343			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.28563			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.97995			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.91500	98.25171	7.91500	98.16794				0.00	0	961,700,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.29864			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.53188			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.35000	103.14305	8.35000	103.04985				0.00	0	2,076,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.36000	115.78011	9.36000	115.66378				0.00	0	464,300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.66612	100.00000	66.02246				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.09000	110.58722	7.09000	110.50212			11,078,125,000,000.00	1,562,500,000	11,657,770,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	63.49612	100.00000	62.88308				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.01377	100.00000	12.89830				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.06000	150.50537	3.06000	150.36232				0.00	0	387,800,000.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	101.90746	4.79000	130.47691				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	100.00000	18.95064	100.00000	18.36287			1,250,000,000,000,000.00	12,500,000,000	75,000,000,000.00	
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.06450				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.02561				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.02254				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.92204				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13833				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.01613				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.88092				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40576				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.84000	105.73020	8.84000	105.62974				0.00	0	1,137,700,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00236				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.85226				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	97.61469	100.00000	96.59787				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.73265				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.14401				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.14857				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.49000	105.66535	9.49000	100.55687			963,235,000,000.00	101,500,000	1,101,500,000.00	
BAW2	On 02/10/2015	Spot Bond	6.97000	110.19999	6.97000	110.11706				0.00	0	100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.53122				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.38399				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.64500	103.38701	6.64500	103.31277				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
BAW8	On 02/10/2017	Spot Bond		8.73000	105.88494		8.73000	105.78557			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.71225			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.87815	105.67413		10.87815	104.40718			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.76184	103.43393		10.76184	102.95164			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.81806	103.30641		10.81806	102.87380			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.00582			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.87658	103.27602		10.87658	102.77306			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.90979	102.07994		11.90979	101.96739			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.05631			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.05631			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.05638			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.12815	102.10587		11.12815	102.08875			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.04585	104.39937		11.04585	102.82555			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.76184	103.43393		10.76184	102.95164			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.99871	103.60159		10.99871	102.98268			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.20239	96.82191		10.20239	102.33768			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.94529			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.92961			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.92961			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.81913			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97946			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.43061	102.45567		10.43061	102.25819			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.50500	101.15315		11.50500	101.02851			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.41706			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.43000	67.11730		11.43000	98.37880			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
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.97945			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.75360			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.23764		12.22500	101.86189			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.89949			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.24000	64.13495		11.24000	100.94258			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.83922			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.88944			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.88944			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.82515			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.81511			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.36651			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.90464			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.20823			0.00	6,000,000,000	3,000,000,000.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97947			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.90464			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.87815	106.21152		13.87815	104.98347			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20276	103.62334		15.20276	103.47968			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11050	103.29931		14.11050	103.05718			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.54123			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.54123			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.54123			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.64132			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.17205		100.00000	12.07994			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.58251		100.00000	22.36448			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.55261		100.00000	20.35418			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
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.68681	100.00000	12.56431				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.68681	100.00000	12.56431				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.33894	100.00000	15.19085				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.29093	100.00000	13.16261				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		79.78719	100.00000	79.13320				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.88588				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.05665				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.10709				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		90.57072	100.00000	89.68059				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		85.88235	100.00000	85.08159				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		82.20721	100.00000	81.47321				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10500		105.22485	2.10500	172.05840				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000		96.44440	8.28000	139.95133				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000		97.78445	8.28000	140.28526				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.66500		96.89417	8.66500	96.80390				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.78894				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.48683				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	100.08018				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.55198				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		87.41093	100.00000	86.58824				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.93000		98.68402	7.93000	98.59926				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.89490				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.95739				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.97902				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
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05109			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12312			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32436			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.86352		100.00000	9.76829			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75696			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.79876			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81667			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82264			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.89425			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.98963			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.65054		100.00000	9.55736			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.65054		100.00000	9.55736			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93480			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92893			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92733			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.28000	103.69139		8.28000	103.59847			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92254			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91393			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.52489		100.00000	6.83833			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.52489		100.00000	6.83833			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.99000	106.26121		5.99000	106.19306			0.00	0	92,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.80957			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.22060			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.75417			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.11533			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
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34659			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.40892			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.33873			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.35817			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.39347			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.53969			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.78649			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.86918			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.62520		100.00000	15.47434			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.45989			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.46500	107.07482		6.46500	106.99956			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.38000	113.38298		9.38000	113.26820			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.25578			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.24349			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.08000	104.19999		9.08000	104.09780			0.00	0	690,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.15000	103.76270		11.15000	103.63836			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.10230			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.40000	104.87144		11.40000	104.74513			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.71159			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.27000	101.23062		9.27000	101.12931			0.00	0	90,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.47446			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.84000	100.28706		11.84000	100.16175			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.73778			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.89874			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.66953			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
CBL22	On 06/05/2020	Spot Bond	10.20000	93.10651	10.20000	93.00421				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.11000	120.88793	10.11000	114.48961				0.00	0	283,600,000.00
CCT02	On 12/06/2024	Spot Bond	9.96000	110.77601	9.96000	110.65775				0.00	0	1,255,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.30000	115.63809	9.30000	115.52199				0.00	0	4,540,784,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11378				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.63000	103.44124	11.63000	103.31211				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.65294				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.03527				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.86291				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.14372				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.16258				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.23911				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.78982				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.78119				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.82676				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.83186				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.85507				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.85507				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.61798				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	91.84963	100.00000	90.96859				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	91.84963	100.00000	90.96859				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	91.84963	100.00000	90.96859				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.86530				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	91.84963	100.00000	90.96859				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23232				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
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90435			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.63351		10.11000	104.52140			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90435			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24121			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	103.19894			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.86779		2.76000	114.66739			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		111.73325		3.14000	114.63115			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.44124		8.25000	102.34976			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90435			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90435			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.77476		3.10000	114.23040			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.55792		2.40000	114.03229			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.80250			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.81460			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.04415			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.05887			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.07000		102.52851		8.07000	102.43941			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.13890			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.12174			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.00006			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.01531			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.12000		102.66726		8.12000	102.57750			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
CLN222	On 20/10/2016	Spot Bond	8.12000	102.66726		8.12000	102.57750			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	8.17000	101.51155		8.17000	101.42226			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86153			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84532			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.00295			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.00295			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	69.40584		100.17539	68.72733			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.89639			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.53343			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85952			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32813			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.35091			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.89680		9.35000	102.79464			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.89680		9.35000	102.79464			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32754			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32851			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	100.55413			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93360			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.54304			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38438			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38438			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38438			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
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38438			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38438			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.42276			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48656			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48656			0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48656			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48656			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48656			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49722			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.17000	104.13126		9.17000	104.02814			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.83620			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43150			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93192			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93192			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.81175			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83996			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.50657			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81182			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86466			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86561			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87197			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.38641			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.40120			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.40048			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87234			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
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	104.11375				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.07865				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.82863				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.36232				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.86944				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.84744				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.84744				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.84744				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.84744				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.61587				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.21384				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.03063				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.73163				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.71033				0.00	0	4,100,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62238				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.71033				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.46811				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.85080				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62258				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62258				0.00	0	230,000,000.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.61868				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	120.46814				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.52936				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	121.29494				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	119.86679				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
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.71539			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.11928			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.55343			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.92091			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.61585			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.84000	94.87695		10.84000	93.43185			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.36000	94.31586		11.36000	94.99547			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53817			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.84038			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.60038			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96169			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.91567			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.76416		8.80500	101.02878			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.86179			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97247			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	114.34791			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.85471			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.85184			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.84076			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.85032			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.78534			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.78534			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.78534			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.84279			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.83934			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
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.86390			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53817			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.72486			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	103.81941			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.82314			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90608			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.81266			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54824			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.79545			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.82737			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.87135			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.84611			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89618			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.59799			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.82451			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13428			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.84813			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.44018			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.73458			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.45938			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.11936			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		100.00000	17.83805		100.00000	17.18207			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.24378		7.01000	37.83567			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.51676			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.66500	96.89417		8.66500	129.53881			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.28000	31.90292		8.28000	139.95133			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.28000	32.30172		8.28000	140.28526			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.05755			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.94689			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30557			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30557			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.85961			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.87022			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86819			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85892			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96169			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.87307			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.36706			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.62000	110.88937		8.62000	107.33781			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.73000	101.27216		8.73000	101.17711			0.00	0	1,754,245,000.00
COJ05	On 05/06/2023	Spot Bond		10.11000	112.96954		10.11000	112.84717			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.97000	105.34614		7.97000	105.25571			0.00	0	1,450,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.70000	108.03866		9.70000	107.92564			0.00	0	1,126,400,000.00
COT01	On 03/04/2023	Spot Bond		10.15000	95.68610		10.15000	95.58204			0.00	0	3,187,200,000.00
COT02	On 03/04/2028	Spot Bond		11.01000	96.30155		11.01000	96.18820			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.01000	89.21250		11.01000	89.10749			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25818			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28244			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20318			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
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.74972			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.24223			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.83421			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.56000		90.95434		12.56000	94.39541			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.34127		100.00000	10.20989			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.74823			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00500		98.52450		8.00500	97.72217			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.66748			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.84438			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07288			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.37398			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.97393			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.81304			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.87784			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.97456			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.85000		118.48182		6.85000	118.39440			0.00	0	898,900,000.00
DV22	On 07/02/2020	Spot Bond	8.32000		108.71915		8.32000	108.62286			0.00	0	7,253,000,000.00
DV23	On 27/02/2023	Spot Bond	8.78000		110.60780		8.78000	110.50454		1,930,894,088,000.00	219,919,600	12,258,494,300.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.06020			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.05818			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.39491			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.95000		133.19883		7.95000	133.08600			0.00	0	1,807,600,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.77799			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	105.84218		0.10000	132.68713			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.24000	114.33756		2.24000	114.23889			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.25000	101.94443		2.25000	101.85635			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000	101.84832		2.33000	102.03727			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.60000	108.67445		9.60000	108.56375			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45000	109.38860		9.45000	109.27704			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.06000	101.10802		10.06000	100.99843			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.63500	89.97603		10.63500	93.81437			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.43407			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.80398			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.57677			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.36261			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	81.08108		100.00000	80.35714			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	84.68677		100.00000	83.90805			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	68.48771		100.00000	68.48767			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	97.78572		100.00000	96.80296			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	86.28842		100.00000	85.48009			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	85.61035		100.00000	84.85607			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.32855		3.00000	127.20812			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.03000	108.53282		11.03000	108.40624			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.99017			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05014			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
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.36560			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.76000		84.50541		9.76000	97.70032			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.37286			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26651			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.52731			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.48335			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.46508			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.53745			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.51512			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.44610			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45971			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42830			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.44836			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42428			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.44101			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		104.28795		6.50000	104.21467			260,000,000,000.00	40,000,000	240,000,000.00
ES18	On 20/04/2018	Spot Bond	7.55500		107.63014		7.55500	107.54246			0.00	0	18,719,100,000.00
ES23	On 25/01/2023	Spot Bond	8.44500		113.66618		8.44500	113.56403			15,285,450,000,000.00	1,810,000,000	34,383,700,000.00
ES26	On 02/04/2026	Spot Bond	8.87500		94.04110		8.87500	93.95140			607,210,637,500.00	68,418,100	11,061,718,100.00
ES33	On 15/09/2033	Spot Bond	9.67500		82.90488		9.68500	82.74412			17,415,000,000,000.00	1,800,000,000	49,610,519,700.00
ES42	On 25/04/2042	Spot Bond	9.91000		87.90484		9.91000	87.81146			59,460,000,000,000.00	6,000,000,000	12,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.33652			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03792			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.44388			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.24613			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
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.46570			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.10156			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.42084		100.00000	11.31057			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.11417		100.00000	11.00687			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.92645			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.92317			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.91660			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.91004			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.97000	103.73857		6.97000	103.66007			0.00	0	1,664,698,200.00
FRB05	On 21/12/2018	Spot Bond		9.24000	101.23950		9.24000	96.89799			0.00	0	391,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00573			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00567			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.95688			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.20475			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.04000	109.48593		11.04000	109.35742			0.00	0	695,600,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.25016			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.18500	125.10234		2.18500	125.83415			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.23500	129.19260		2.23500	262.87404			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.52000	97.72090		2.52000	103.31649			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.79000	98.32894		2.79000	145.77577			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.68000	111.94300		2.68000	192.86218			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.28000	113.45052		7.28000	113.36091			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.02500	58.46440		8.02500	57.75061			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49300	37.33752		9.49300	36.41994			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.07399		9.73000	35.15210			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
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26934			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.53340			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.55951			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.12487			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51796			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51796			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.24980			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.50879			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98981			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.89979			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69113			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87954			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.95900			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.93796		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.93796		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.90138			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.86724			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.30297			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.49781			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76858			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.39824			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.77046			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83283			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.95013		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.17917			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
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.61697			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96359			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10120			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.48177			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.29610			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59405			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.75901			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.47488			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39467			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13560			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.09432			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65362			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.61926			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52530			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65820			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23878			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.49521		100.09221	14.48285			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64237			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.64724			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.98034			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.24228			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.47449			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.07039			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.83349			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.85650			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.67500			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.72958			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.33736			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03076			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01541			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.69515			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	53.95921	13.22500	52.15703			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58499			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58728			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.42638			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.66991			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.76500	88.56902	3.76500	91.53843			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.75252			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.75252			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.45212			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53817			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.91551			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.67488			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.63777			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.59417			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.85349			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.90624			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.59113			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.84362			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
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.01405			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.22273			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.20295			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		100.00000	1.45754	100.00000	100.00000	1.15610			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.10890			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.84032			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.82891			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.22856			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.54182			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.92321			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.42500	119.45821		3.42500	115.13267			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.86564			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.88631			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.40500	109.40936		3.40500	115.29678			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.15831		1.12000	120.90621			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.42500	106.44455		3.42500	115.13267			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.88696		2.10000	122.42265			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.87048		2.17000	125.91780			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05049			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.92061			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.88899			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.88688			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59914			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85189			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.86472			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
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.19183			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.10456			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.78235			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.89745			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.78006			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	105.12377			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.25619			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.02086			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		7.99826		100.00000	9.63811			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.04883		100.00000	13.87035			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		141.68052		4.24000	141.52749			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.13197			0.00	570,000,000	570,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.89793			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.38841			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.45608			0.00	0	271,300,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.23730			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.33392			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.22543			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.74500		124.04261		2.74500	252.38112			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24500		129.08919		2.24500	262.66333			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96500		121.89736		2.96500	248.01042			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.55500		102.45926		2.55500	122.52600			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.86102			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.08500		126.85255		2.08500	122.87024			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04863			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
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.27715			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.73804			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.49883			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.89000		92.99271		2.89000	92.90634			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.45367		104.97509	14.30473			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.28600		101.07593	18.10382			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.12306		100.44759	9.98964			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.87549		100.76967	15.71948			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	2.51000		101.57299		2.51000	101.48250			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	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.03434			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.48000		96.11355		2.48000	103.72240			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.25630			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.51000		95.83160		2.51000	103.41780			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31691			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44500		127.04154		2.44500	327.50844			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.13527			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.69188			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.64937			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.61607			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.30410			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.24620			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
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.54667			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.25584			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.81500	104.32495		5.81500	104.25890			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.18000	105.27930		6.18000	105.20852			0.00	0	187,800,000.00
FRX16	On 15/09/2016	Spot Bond		7.24000	103.89801		7.24000	103.81638			0.00	0	1,723,200,000.00
FRX17	On 15/09/2017	Spot Bond		7.79000	104.43082		7.79000	104.34267			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.00000	110.81199		8.00000	110.71651			0.00	0	673,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.61000	102.55953		8.61000	102.46405			0.00	0	918,900,000.00
FRX20	On 01/10/2020	Spot Bond		8.89000	107.33726		8.89000	101.02890			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.56000	91.37465		9.56000	91.28041			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.70000	107.20116		9.70000	107.08965			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.52500	94.95128		10.52500	94.84547			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.58500	77.92697		10.58500	77.83869			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.27516			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.34636			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.40386			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.42684			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.48427			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.57618			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.64512			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.94377			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.59229			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.20981			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.08000	102.85908		9.08000	102.75876			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.64397			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94190			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.02939			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		100.00000	80.04386		100.00000	0.00000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.32835			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.59111			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.59081			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.58991			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.59170			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.03521			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.34907			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.82227			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.84210			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.88041			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.92793			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.99386			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.07365			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.35363			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.06665			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.04854			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.35367			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.03419			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00004		100.00000	0.00003			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.22461			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
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.81229			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10991			0.00	1,420,000,000	710,000,000.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.99478			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.70179			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.76571			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.73178			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.61470			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	100.98661			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.65672		103.00345		7.65672	101.91918			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03709			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.00980		103.04957		8.00980	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	101.10197			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.46052		103.11373		8.46052	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	101.18123			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08754			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.21932			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26736			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.09000	112.04808		8.09000	111.95153		233,978,980,000,000.00	28,922,000,000	13,228,100,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.01500	131.49305		2.01500	267.56124		95,914,000,000.00	47,600,000	8,893,300,000.00	
HWAY24	On 07/12/2024	Spot Bond		1.99500	134.53763		1.99500	267.99229		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond		9.58000	100.52925		9.58000	100.42705		0.00	0	3,460,700,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.60000	100.30798		9.60000	100.20580		0.00	0	0.00	
HWF01U	On 26/03/2015	Spot Bond		100.00000	42.69744		100.00000	41.94320		0.00	0	0.00	
HWF02U	On 30/09/2016	Spot Bond		100.00000	12.42762		100.00000	12.20808		0.00	0	0.00	
HWF03U	On 09/10/2014	Spot Bond		100.00000	62.93403		100.00000	61.06570		0.00	0	0.00	
HWF04U	On 09/10/2015	Spot Bond		100.00000	35.07447		100.00000	34.03321		0.00	0	0.00	
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.30821		100.00000	20.67563		0.00	0	0.00	
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.83280		100.00000	10.51121		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond		1.84500	110.50361		1.87000	110.14094		14,003,871,768,000.00	7,590,174,400	99,307,137,100.00	
I2038	On 31/01/2038	Spot Bond		2.29000	108.13140		2.29000	108.03794		91,678,234,873,000.00	40,034,163,700	50,232,253,700.00	
I2046	On 31/03/2046	Spot Bond		2.41000	104.39387		2.41000	104.30199		1,066,957,851,000.00	442,721,100	69,046,162,100.00	
I2050	On 31/12/2050	Spot Bond		2.39000	112.06496		2.39000	111.96690		1,183,255,540,000.00	495,086,000	18,304,362,000.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.70000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond		7.17000	106.41695		7.17000	106.33415		0.00	0	105,700,000.00	
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03730		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.79905		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12906		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond		6.76500	102.69995		6.76500	102.62509		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond		7.67000	106.14751		7.67000	106.05927		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
IBL22	On 15/03/2018	Spot Bond	8.43000	108.01027	8.43000	107.91177				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.69500	101.89377	6.69500	101.82074				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.90690				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.43211				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000	112.78593	4.09000	112.66674				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.49000	104.55918	7.49000	104.47564				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.65404				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.69635				0.00	360,000,000	105,000,000.00
IBL34	On 31/01/2017	Spot Bond	0.94000	105.73264	0.94000	126.73732				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.15500	105.44909	2.15500	126.10682				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.89220				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.05878				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.10000	104.17954	8.10000	104.08868				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.07622				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80499				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.48372				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.67000	97.23737	8.67000	97.14721				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.18000	94.20204	9.18000	94.11018				0.00	0	516,800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.16535				0.00	0	9,300,000.00
IBL49	On 02/04/2018	Spot Bond	8.18000	85.95045	8.18000	98.41985				0.00	0	1,840,800,000.00
IBL50	On 02/08/2020	Spot Bond	9.23000	101.54471	9.23000	102.63351				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71613				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.73954				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.43000	101.37019	7.43000	102.22329				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.45000	100.72402	8.45000	101.67716				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
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00288	100.00000	0.00286				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86122				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.90375				0.00	0	20,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.85000	104.04949	8.85000	98.59261				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.80369	5.00000	100.74899				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.80369	5.00000	100.74899				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.88287	5.00000	101.82820				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.80369	5.00000	100.74899				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.03373	4.00000	100.98952				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.59400				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.50005				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.75883				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.31002	9.20000	109.20203				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.49142				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.49142				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.52736				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.34952	100.00000	7.27699				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.84116				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.60980				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.50177				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.17000	101.95100	9.17000	101.85005				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.27399				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.45486				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04575				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.03563				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
IN191U	On 16/05/2017	Spot Bond	100.00000		6.20457	100.00000	6.12745				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		66.66670	100.00000	66.66667				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		92.40506	100.00000	91.47870				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		80.93126	100.00000	80.21978			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
INA402	On 07/01/2014	Spot Bond	5.25000		99.69885	5.25000	99.59888			52,500,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA403	On 14/01/2014	Spot Bond	5.35000		99.59127	5.35000	99.48960			0.00	0	0.00	
INA404	On 21/01/2014	Spot Bond	5.35000		99.48960	5.35000	99.38815			0.00	0	0.00	
INA405	On 28/01/2014	Spot Bond	5.35000		99.38815	5.35000	99.28690			0.00	0	0.00	
INA406	On 04/02/2014	Spot Bond	5.35000		99.28690	5.35000	99.18586			0.00	0	0.00	
INA407	On 11/02/2014	Spot Bond	5.35000		99.18586	5.35000	99.08502			0.00	0	0.00	
INA408	On 18/02/2014	Spot Bond	5.45000		99.06808	5.45000	98.96561			0.00	0	0.00	
INA409	On 25/02/2014	Spot Bond	5.45000		98.96561	5.45000	98.86334			0.00	0	0.00	
INA410	On 04/03/2014	Spot Bond	5.45000		98.86334	5.45000	98.76129			0.00	0	0.00	
INA411	On 11/03/2014	Spot Bond	5.45000		98.76129	5.45000	98.65945			0.00	0	0.00	
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.66546			0.00	0	0.00	
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.45385			0.00	0	0.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.70313			0.00	0	0.00	
ING115	On 31/03/2016	Spot Bond	10.87815		104.70567	10.87815	103.77095			0.00	0	0.00	
ING116	On 31/03/2016	Spot Bond	10.87815		102.55690	10.87815	102.36642			0.00	0	0.00	
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.72010			0.00	0	0.00	
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.03677			0.00	0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.68281			0.00	0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000		101.32671	6.50000	101.25550			0.00	0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.80989			0.00	0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.28907			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
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37790			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37790			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48181			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.58179			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	100.22985			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.92809			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.92636			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99388			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94012			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.50694			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.54194			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21788			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.94067			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.66602			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.87814			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.16583			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.34658			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.24041			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21759			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		100.00000	29.62963		100.00000	44.24577			0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.05968			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	85.83854		100.00000	85.06172			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.81912			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.20549			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
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.22865			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000	94.31525		100.00000	93.35038			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07689			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.10135			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.11770			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.18000	103.32313		8.18000	103.23214			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.11500	102.76392		6.11500	102.69625			0.00	0	819,800,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.86281			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.58000	105.94044		8.58000	105.84214			0.00	0	1,041,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.22299			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.20950			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.39013			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.79245			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.35000	108.18710		8.35000	102.82852			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93842			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.15324			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.24500	97.52717		3.24500	116.61935			0.00	0	2,141,100,000.00
IV019	On 31/03/2028	Spot Bond	3.97000	94.69814		3.97000	127.07484			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.51137			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.31925			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.29241			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.01972			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.60425			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.87000	89.92544		3.87000	90.61695			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.87000	89.85047		3.87000	96.88060			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
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.04198			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.64724			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.04575			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.74000	108.41728		11.74000	108.28070			0.00	0	665,100,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.04282			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.97000	93.69315		3.97000	127.07484			0.00	0	425,700,000.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.24714			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.91383			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.38809			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000	99.67027		5.25000	99.57035			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.35000	99.56220		5.35000	99.46060			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000	99.46060		5.35000	99.35920			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000	99.35920		5.35000	99.25801			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000	99.25801		5.35000	99.15703			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000	99.14262		5.35000	99.05625			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000	99.03878		5.45000	98.93637			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000	98.93637		5.45000	98.83416			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.45000	98.83416		5.45000	98.73217			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	100.00000	80.93126		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.60841			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.82350			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.84874			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.79200			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21053			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
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93260			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.71125			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69653			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50129			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.70821			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.38765			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.41186			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20043			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10144			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10962			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12597			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05237			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97940			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82345			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.89437			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.49888			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.73215			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.52913			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	89.46078		100.00000	88.59223			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	82.12196		100.00000	81.40001			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	82.14286		100.00000	81.17647			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	71.01167		100.00000	70.46332			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.83834			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	42.41089		100.00000	42.00142			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09875			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
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.29544	100.00000	14.15742				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.15969				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		45.33495	100.00000	43.98908				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		48.37500	100.00000	46.93889				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		56.42617	100.00000	55.72479				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.14931				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.96608				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.66000		140.37003	8.66000	140.23859				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.83033				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.58354				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.78970				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.68000		99.50023	8.68000	99.40837				0.00	0	150,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.83000		69.00267	8.83000	97.28435				0.00	0	99,500,000.00
LGL04	On 14/08/2020	Spot Bond	9.33000		100.77809	9.33000	102.18393				0.00	0	1,067,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.99970				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.42000		98.86482	11.42000	98.74423			114,200,000,000,000.00	10,000,000,000	11,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.99964				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.63829				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.68498				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.74089				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.64377				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.59977				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.95045				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.35105				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.10713				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
MAQ044	On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.77744			0.00	2,400,000,000	800,000,000.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	76.04167		100.00000	75.41322			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	45.04087		100.00000	44.64237			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	45.33495		100.00000	43.98908			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	100.00000	3.26698		100.00000	3.15289			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000	96.56085		100.00000	95.54974			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	86.69834		100.00000	85.88235		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.51139			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.52978			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.46447			0.00	880,000,000	880,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14930			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.99320			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.71255			0.00	300,000,000	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.45400			0.00	0	30,000,000.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.13765			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.62438			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00361			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00757			0.00	0	30,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.48133			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.52385			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87841			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	91.24440		100.00000	90.35637			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	86.93860		100.00000	86.13174			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	95.20127		100.00000	94.24206			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	52.22569		100.00000	51.71030			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
MBP23U	On 13/02/2015	Spot Bond	100.00000		40.67807	100.00000	40.28533				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.57277	100.00000	16.41101				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		40.46087	100.00000	40.06595				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.59000		103.38913	8.59000	103.29362				0.00	0	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.99982				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.99987				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	100.00000		32.46506	100.00000	29.68750				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.12668				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.13550				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.17955				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.99926				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.15223				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.91500		103.36839	7.91500	103.28025				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.66000		106.91395	8.66000	106.81548				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.52500		107.16208	9.52500	107.05375				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.40500		103.72495	5.40500	103.66436				0.00	0	1,238,500,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.41532				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.47279				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.53000		105.53500	9.53000	105.53038				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.17000		104.30843	7.17000	104.22727				0.00	0	4,932,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.26011				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.84000		100.24162	8.84000	100.14639				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.06042	100.00000	8.89861				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.24874				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
MQB02	On 31/05/2017	Spot Bond		8.54000	100.22727		8.54000	100.13521			0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.53500	106.36168		6.53500	106.28735			0.00	0	852,800,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	93.11224		100.00000	92.17172			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.27000	107.03790		7.27000	106.95485			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.48500	109.28938		8.48500	109.19071			0.00	0	763,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	89.90148		100.00000	89.02439			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.24704		100.89771	6.18624			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.33046		100.61875	6.26901			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	100.48954			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.49749			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.50611			0.00	276,000,000	69,000,000.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.51393			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.51770			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.56503			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.61996			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.26193		100.00000	0.25940			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.26193		100.00000	0.25940			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.00000	96.15331		9.00000	96.05982			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.12000	101.44000		7.12000	102.14329			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.06777			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.05000	104.62421		9.05000	99.70160			0.00	0	2,321,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.17974			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
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.50440			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.95346			0.00	0	20,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.67011			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.60440			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79715			0.00	200,000,000	100,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.24201			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.87000		108.63784		6.87000	108.55680			0.00	0	9,717,440,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.24910			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.51000		115.92907		8.51000	115.82236			0.00	0	909,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.83500		32.70950		10.83500	32.67265			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42000		104.37857		7.42000	104.29504			0.00	0	1,450,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.00101			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.05851			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.55500		102.41099		6.55500	102.33873			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.49344			0.00	64,000,000	16,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.62000		105.73432		7.62000	105.64698			0.00	0	145,400,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.42131			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	100.35281			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.51142			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.31930			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.15988			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
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21064			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	86.75064			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19865			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	100.91038			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.99690			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.84175			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22394			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	82.87927			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.11071			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.02294			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.21896			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.54288			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.87710			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.88466			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.23804			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.88928			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.88226			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88235			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.12000		106.49563		8.12000	106.40200			0.00	0	1,298,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.08111			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.28696			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.66500		103.59782		5.66500	103.53406			0.00	0	1,183,300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03460			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.93000		112.46866		11.93000	112.32474			0.00	0	1,365,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.08874				0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.83366				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15047				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21167				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25500	159.66157	2.25500	159.52375				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.58000	107.51446	8.58000	107.41633				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04452				0.00	600,000,000	200,000,000.00
NQ1A10	On 22/05/2020	Spot Bond	9.21000	106.42838	9.21000	106.49342				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.36931				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.57515				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.35007				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.34658				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.36083				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.41000	106.40908	9.41000	107.68338				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.37510				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.36089				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.36936				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.61000	106.39005	9.61000	106.44638				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.39784				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.38080				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.37504				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.48262				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.44813				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.38640				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
NRA014	On 30/04/2014	Spot Bond	6.62000		103.11884		6.62000	103.04586			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.33000		116.20967		8.33000	116.10550			0.00	0	2,003,300,000.00
NRA022	On 31/10/2022	Spot Bond	8.78000		122.64440		8.78000	122.52800			0.00	0	1,372,300,000.00
NRA023	On 31/05/2023	Spot Bond	2.15000		165.13178		2.15000	164.99111			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.34000		123.76001		9.34000	123.63592			0.00	0	1,830,600,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.02361			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.99620			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.04707			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.76294			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.54265			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.82299			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31381			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.40484			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.17410		100.00000	16.01795			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		29.72294		100.00000	29.43597			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.40000		105.58912		6.40000	105.51604			0.00	0	358,074,400.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.62716		100.00000	9.53421			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.81000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		45.88967		100.00000	45.44661			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.85379			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.64082			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.49403			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.45396			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.32319			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
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.42732			0.00	120,000,000	30,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16385			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.24783			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93301			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.93422			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93202			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93028			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.93279			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.92793			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.92699			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.93017			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.92342			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.92317			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.92710			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.77972			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.80470			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.81594			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.84092			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.94825			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.97319			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.50260			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.85064			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.17000	108.68785		6.17000	108.61489			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.28500	96.19791		5.28500	96.14247			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.08000	38.62031		8.08000	38.58689			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 15/09/2015	Spot Bond	6.12500	115.46213	6.17000	115.30538					7,055,771,537,500,000.00	51,962,700,000	16,116,907,600.00
R158	On 15/09/2015	Spot Bond	6.17000	115.38284	6.17000	115.30538					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.07000	90.10163	6.07000	90.04211					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.17000	121.68310	6.17000	121.60142					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.00000	85.03008	6.00000	84.97455					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.22000	117.90010	8.26000	117.44187					6,623,873,280,000,000.00	05,824,000,000	02,739,076,400.00
R187P	On 21/12/2026	Spot Bond	8.00000	36.03802	8.00000	36.00713					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.92000	33.68028	7.92000	33.65171					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74500	273.67200	1.74500	273.45093					877,316,200,000.00	502,760,000	26,139,200,000.00
R201	On 21/12/2014	Spot Bond	4.93000	103.62809	4.91500	103.58813					14,003,665,000,000.00	2,840,500,000	94,088,101,900.00
R202	On 07/12/2033	Spot Bond	2.11500	209.94929	2.19000	207.42525					11,049,166,080,000.00	5,224,192,000	50,049,364,000.00
R2023	On 28/02/2023	Spot Bond	7.85500	101.61532	7.95000	100.91902					1,953,342,236,541,000.00	48,675,014,200	72,749,779,100.00
R203	On 15/09/2017	Spot Bond	6.92500	106.40595	6.98000	106.14218					2,292,244,250,000,000.00	31,010,000,000	09,619,045,500.00
R2030	On 31/01/2030	Spot Bond	8.86500	97.56475	8.86500	95.56788					924,456,384,000,000.00	04,281,600,000	57,129,000,000.00
R2037	On 31/01/2037	Spot Bond	9.13500	97.12291	9.13500	97.02866					1,849,027,714,222,500.00	02,411,353,500	96,791,353,500.00
R204	On 21/12/2018	Spot Bond	7.18000	103.31471	7.24000	102.98107					3,992,822,552,728,000.00	56,103,419,600	70,711,255,300.00
R2048	On 28/02/2048	Spot Bond	9.21500	97.77226	9.21500	97.67498					979,601,807,045,500.00	06,305,133,700	37,953,800,000.00
R206	On 15/01/2014	Spot Bond	5.25000	103.31903	5.27500	103.25755					169,582,059,150,000.00	32,301,344,600	65,701,989,100.00
R207	On 15/01/2020	Spot Bond	7.46000	102.03333	7.53000	101.61720					3,334,823,656,508,000.00	47,027,299,800	38,808,630,200.00
R208	On 31/03/2021	Spot Bond	7.62000	96.63486	7.70000	96.12819					2,526,263,741,976,000.00	31,530,674,800	44,960,232,700.00
R209	On 31/03/2036	Spot Bond	9.02000	74.91202	9.03000	74.76423					3,808,173,445,560,000.00	22,192,178,000	71,195,400,900.00
R210	On 31/03/2028	Spot Bond	2.07000	158.89755	2.07000	158.76357					878,267,052,000.00	424,283,600	20,856,315,100.00
R211	On 31/01/2017	Spot Bond	0.24000	129.51218	0.24000	129.42890					0.00	0	22,522,500,000.00
R212	On 31/01/2022	Spot Bond	1.57500	131.61721	1.58500	131.41814					10,087,760,340,000.00	6,404,927,200	71,172,458,100.00
R213	On 28/02/2031	Spot Bond	8.82500	86.07196	8.83500	85.91264					4,506,485,367,500,000.00	10,649,900,000	45,782,274,400.00

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 28/02/2041	Spot Bond		9.16000	75.42287		9.16000	75.34826			2,442,198,896,000,000.00	66,615,600,000	60,705,524,200.00
R225C	On 15/03/2014	Spot Bond		4.77500	98.86187		4.77500	98.81075			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.88500	96.47716		4.88500	96.42572			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.23000	92.65725		6.23000	92.59446			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.07000	90.10163		6.07000	90.04211			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.99000	87.60006		5.99000	87.54294			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.00000	85.03008		6.00000	84.97455			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.95000	99.94578		4.95000	99.89162			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.97000	97.52292		4.97000	97.47061			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.92000	95.20518		4.92000	95.15463			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.14000	91.26749		6.14000	91.20719			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.01000	88.77399		6.01000	88.71655			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.99000	86.22618		5.99000	86.17058			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.05000	83.57211		6.05000	83.51769			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.95500	78.66001		6.95500	78.60126			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.00500	75.86937		7.00500	75.81230			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.24500	72.53968		7.24500	72.48328			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.22500	70.07153		7.22500	70.01720			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.20500	67.70043		7.20500	67.64808			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.19500	65.38426		7.19500	65.33377			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.49000	61.95519		7.49000	61.90542			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.47000	59.79950		7.47000	59.75159			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.62000	57.02393		7.62000	56.97735			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.59000	55.05839		7.59000	55.01358			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.56000	53.17597		7.56000	53.13287			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
R342C		On 21/12/2022	Spot Bond	7.53000	51.37279		7.53000	51.33130			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.49000	49.69065		7.49000	49.65073			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.45000	48.08216		7.45000	48.04374			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.20000	42.96880		8.20000	42.93108			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.16000	41.45149		8.16000	41.41527			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.12000	40.00316		8.12000	39.96838			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.08000	38.62031		8.08000	38.58689			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.04000	37.29964		8.04000	37.26752			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.00000	36.03802		8.00000	36.00713			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.96000	34.83249		7.96000	34.80279			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.92000	33.68028		7.92000	33.65171			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.89632			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42785			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.38708			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.43637			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.28587			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	13.68125		100.00000	13.54915			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	4.01081		100.00000	3.97208			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.07275			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.12707			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32972			0.00	0	0.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.03474			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.35110			0.00	0	0.00
RDFC08		On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.83952			0.00	0	0.00
RES06		On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.02673			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
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41882			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.18384			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.70849			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.07286			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.11031			0.00	0	300,000,000.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.97389			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96455			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.46424			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.27035			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.18066			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.18342			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.14038			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.31177			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16867			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16867			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.14015			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.40276			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.03678			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.07266			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.96225		12.35000	106.82302			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.08703			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.80152		100.00000	12.67792			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01848			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50179			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
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.46793			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.20108			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.29969			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		83.90805		100.00000	83.14351			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.40144			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.50319		100.00000	1.48836			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.20420		100.00000	10.10568			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.04244		100.00000	14.89720			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.41963		100.00000	12.35887			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.78519		100.00000	25.99001			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.98686			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.80846			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.00000		106.66908		9.00000	106.56594			0.00	0	1,727,300,000.00
RW23	On 10/12/2023	Spot Bond	9.20000		96.37092		9.20000	102.07451			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.98500		88.89703		9.98500	102.08208			898,650,000,000.00	90,000,000	90,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.90217			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.47000		109.36526		7.47000	109.27666			0.00	0	4,140,900,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.36313			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.03000		102.47348		9.03000	102.37408			0.00	0	3,026,300,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.99691			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	99.92467			0.00	0	14,170,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.88250			0.00	0	120,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.02461			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.00450			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.42000		103.56171		7.42000	103.47838			0.00	0	1,580,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.84000		99.99804		8.84000	99.90304			0.00	0	2,578,058,000.00
SBK11	On 09/04/2014	Spot Bond	1.84000		132.29590		1.84000	132.18691			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.63000		112.85055		7.63000	112.75721			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.49000		113.09001		7.49000	112.99816			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.42000		113.21000		7.42000	113.11890			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.38000		101.68791		8.38000	101.59572			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.56500		112.96164		7.56500	112.86899			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.53000		113.02152		7.53000	112.92924			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.93258			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.13908			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.78016			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.35478			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.03000		104.87017		8.03000	104.77898			0.00	0	1,548,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.61525			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29256			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.82565			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.81898			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.35000		104.24749		9.35000	104.14343			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.91000		101.85823		9.91000	101.74942			0.00	0	4,079,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.56694			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.72583			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.62487			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.33402			0.00	0	271,300,000.00
SBS25	On 24/05/2019	Spot Bond	8.73000		101.14899		8.73000	101.05354			0.00	0	1,259,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		6.64080		100.00000	6.41459			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
SBS3	On 25/05/2026	Spot Bond		8.96000	94.85762		8.96000	94.76578			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.40000	96.32557		9.40000	96.22784			0.00	0	827,200,000.00
SBS9	On 07/07/2016	Spot Bond		7.35000	114.38066		7.35000	114.29095			0.00	0	100,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.27500	128.77953		2.27500	262.03241			0.00	0	93,700,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.73264		0.94000	126.73732			0.00	0	105,300,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.73000			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	8.63264		100.00000	6.83833			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.48790		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.15770		1.51000	124.59487			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.32671		6.50000	101.25550			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.89610			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.39039			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.85291			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.01000	103.31015		9.01000	103.21068			0.00	0	40,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.02919			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18348			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.81359			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.84340			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.71517			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.91473		100.00000	10.59070			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
SHS12	On 12/12/2016	Spot Bond	100.00000	18.57882	100.00000	18.01520				2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.47000	108.38264	7.47000	108.29628				0.00	0	1,028,900,000.00
SLI3	On 15/08/2023	Spot Bond	8.84000	100.56584	8.84000	102.28889				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.38000	101.68791	8.38000	101.59572				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.48562				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.39718				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.54656				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.40022				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.81539				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.08000	108.00386	8.08000	107.91041				0.00	0	590,900,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.26380				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.22819				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.05632				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.38000	95.15710	9.38000	95.06129				0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21510				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.56115				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.94369				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.30800	88.10951	9.30800	88.02146				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.37000	87.81479	9.37000	87.72646				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.16000	102.40715	6.16000	102.33927				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.79000	95.90896	8.79000	95.81932				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90801				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.16000	102.38421	8.16000	102.29377				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.07000	113.81263	7.07000	113.72529				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.62000	102.01262	2.62000	102.30953				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
SSN012	On 21/12/2018	Spot Bond		8.19000	99.17055		8.19000	99.05915			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.44821			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.42615			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.31894			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.68000	105.81512		9.68000	105.77352			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.18848			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.15895			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.91351			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.06500	77.03924		10.06500	77.15541			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17543			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.92729			0.00	200,000,000	100,000,000.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.43202			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.32947			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.33013			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.22813			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.12190			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.07492			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.01728			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.03001			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.01815			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.01585			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.92937			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.91132			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.82130			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
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.75909			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.70214			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	100.00000		92.63959		100.00000	91.70854		1,700,000,000,000,000.00	17,000,000,000	8,500,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.63000		112.38789		6.63000	112.30737			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.86000		102.91605		8.86000	102.81806			0.00	0	347,066,300.00
T018	On 15/07/2014	Spot Bond	100.00000		70.94338		100.00000	70.32080			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		61.42833		100.00000	60.83524			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		19.71860		100.00000	19.52822			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.92500		102.47793		5.92500	102.41242			0.00	0	2,426,700.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.92012			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.63816			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.37790			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.18961			0.00	0	60,000,000.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.98615			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.75454			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.42000		106.33465		7.42000	106.25048			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.40543			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.98146			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01173			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.22328		7.83000	103.13714			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.96482			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.00265			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.87866			0.00	0	210,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.96482			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.00265			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
TH10A9	On 18/07/2017	Spot Bond	7.16000	77.69838	7.16000	102.86962				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.07676				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07071				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.21571				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.19610				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.78682				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.71943				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.96330				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.01173				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	99.69940	8.73000	103.41948				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.66535				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.69592				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.71000	95.29142	8.71000	100.16367				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.07979				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.73806				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.21269				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.83800				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.68196				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.17319				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.01924				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.68282	101.06155	6.61769				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.95876				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.14187				0.00	1,300,000,000	1,300,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.09490				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.15533				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
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.79281			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97503			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.99637			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01162			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.99637			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.01162			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.01924			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98723			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01162			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09544			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.09544			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09544			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21727			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.24771			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.20966			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.81739			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.85529			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.84013			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.29749			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.02000		106.50408		8.02000	106.41209			0.00	0	70,000,000.00
TL20	On 22/02/2020	Spot Bond	7.70500		96.72012		7.70500	96.61580			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.91000		105.26109		7.91000	105.17090		63,280,000,000,000.00	8,000,000,000	12,310,400,000.00	
TN20	On 17/09/2020	Spot Bond	8.85000		110.86237		8.85000	110.75634		267,588,600,000,000.00	30,236,000,000	31,042,400,000.00	
TN23	On 06/11/2023	Spot Bond	9.15000		111.78920		9.15000	111.67874			0.00	0	16,656,100,000.00
TN25	On 19/08/2025	Spot Bond	9.41000		103.70250		9.41000	103.59890			0.00	0	18,505,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.41000	96.88484		9.41000	96.78645			18,820,000,000,000.00	2,000,000,000	13,664,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.78034			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.37216			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.65836			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.50644			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52091			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52234			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.59347			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.74086			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12237			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16813			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.19556			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.62592		10.00000	100.34862			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.63522		9.75000	100.33993			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.64497		100.00000	10.34136			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.18810			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.16306			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.05723			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.80498			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.55586			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.79350			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.59995			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.56177			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.33890			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.36127			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
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.92886			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.64094			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.48488			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	100.00000	67.34317		100.00000	66.84982			0.00	0	15,000,000,000.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.94369			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	73.80722		100.00000	70.47420			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.88471			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.85522			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73726			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.47193			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.43087			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.37205			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	100.00000	94.48657		100.00000	100.00000			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.98552			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.43087			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.85840			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.43246			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.10000	111.42827		9.10000	111.31876			0.00	0	1,405,200,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.28099			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07312			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.49695			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.32000	105.31770		9.32000	105.21175			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16596			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20362			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.62102			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
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.64367			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.64468			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30950			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.35001			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.53000		113.91082		6.53000	113.82997			0.00	0	10,081,600,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		242.63303		0.72000	242.46436			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.47000		103.90878		6.47000	103.83569			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.48500		104.99430		7.48500	104.90909			7,485,000,000,000.00	1,000,000,000	8,781,500,000.00
WSP3	On 28/05/2019	Spot Bond	7.79500		105.73099		7.79500	105.64169			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.15500		104.63678		8.15500	104.54440			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24000		104.63226		8.24000	104.53895			0.00	0	1,960,000,000.00
Z014	On 30/06/2015	Spot Bond	6.12000		91.14516		6.12000	91.08545			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.94000		98.61198		4.94000	98.55936			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.95000		97.40342		4.95000	97.35166			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.05000		89.62418		6.05000	89.56550			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.93000		95.46456		4.93000	95.41320			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.12000		91.13023		6.12000	91.07053			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.18500		66.47614		7.18500	66.42431			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		27.91097		100.00000	27.69976			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.77363		100.00000	14.66183			0.00	0	0.00

Total for j-Bonds : 69,275,163,459,160,500.00 2,453,263,900 21 042 818 600.00

Grand Total: 69,275,172,379,354,500.00 2,454,046,367 21 045 551 006.00