



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/10/2013

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 16/10/2013	Any day expiry	9.88640	9.88640		9.95570	9.95570		13.43	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	86.40000	0.08640	157.29600	0.15730	86.400	13.43	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	0.00000	0.00000	1.59600	0.00160	0.000	13.43	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry		9.88230	9.88230	9.96140	9.96140		12.24	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	492.84030	0.49284	571.68840	0.57169	492.840	16.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	0.54030	0.00054	0.28840	0.00029	0.540	16.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	482.89670	0.48290	561.71950	0.56172	482.897	16.44	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	0.59670	0.00060	0.31950	0.00032	0.597	16.44	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	472.96610	0.47297	551.75400	0.55175	472.966	16.35	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	0.66610	0.00067	0.35400	0.00035	0.666	16.35	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	413.58110	0.41358	492.07030	0.49207	413.581	15.85	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	1.28110	0.00128	0.67030	0.00067	1.281	15.85	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	14.52820	0.01453	34.83720	0.03484	14.528	14.31	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	202.22820	0.20223	143.43720	0.14344	202.228	14.31	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		9.88660	9.88660	9.96570	9.96570		12.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	400.18560	0.40019	477.99470	0.47799	400.186	14.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	3.58560	0.00359	2.29470	0.00229	3.586	14.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	390.54680	0.39055	468.22600	0.46823	390.547	14.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	3.94680	0.00395	2.52600	0.00253	3.947	14.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	380.94120	0.38094	458.47860	0.45848	380.941	14.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	4.34120	0.00434	2.77860	0.00278	4.341	14.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	342.90140	0.34290	419.73620	0.41974	342.901	14.57	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	6.30140	0.00630	4.03620	0.00404	6.301	14.57	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	23.62160	0.02362	44.83870	0.04484	23.622	15.07	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	237.02160	0.23702	179.13870	0.17914	237.022	15.07	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		9.89100	9.89100	9.97000	9.97000		12.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	1,641.00650	1.64101	1,720.00670	1.72001	1,641.006	26.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	0.00650	0.00001	0.00670	0.00001	0.007	26.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	1,591.00790	1.59101	1,670.00820	1.67001	1,591.008	25.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	0.00790	0.00001	0.00820	0.00001	0.008	25.61	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	464.24150	0.46424	541.85010	0.54185	464.242	14.31	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	3.24150	0.00324	1.85010	0.00185	3.241	14.31	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	454.55070	0.45455	531.96530	0.53197	454.551	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	3.55070	0.00355	1.96530	0.00197	3.551	14.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	444.88630		0.44489		522.09230	0.52209	444.886	14.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	3.88630		0.00389		2.09230	0.00209	3.886	14.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	304.69060		0.30469		378.23430	0.37823	304.691	13.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	13.69060		0.01369		8.23430	0.00823	13.691	13.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	219.57080		0.21957		288.22010	0.28822	219.571	13.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	28.57080		0.02857		18.22010	0.01822	28.571	13.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	145.67860		0.14568		206.67560	0.20668	145.679	13.09	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	54.67860		0.05468		36.67560	0.03668	54.679	13.09	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.89240		9.89240		9.97150	9.97150		12.93	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	352.50390		0.35250		427.21800	0.42722	352.504	13.73	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	10.10390		0.01010		5.71800	0.00572	10.104	13.73	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	3.73320		0.00373		7.26260	0.00726	3.733	18.96	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	711.33320		0.71133		635.76260	0.63576	711.333	18.96	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.89530		9.89530		9.97440	9.97440		13.18	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	28.73460		0.02873		46.52620	0.04653	28.735	15.63	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	333.43460		0.33343		272.12620	0.27213	333.435	15.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.93440		9.93440		10.01380	10.01380		13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,634.63450		1.63463		1,713.99890	1.71400	1,634.635	17.85	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.23450		0.00023		0.19890	0.00020	0.234	17.85	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	527.31260		0.52731		601.38310	0.60138	527.313	12.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	22.91260		0.02291		17.58310	0.01758	22.913	12.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	518.59490		0.51859		592.16590	0.59217	518.595	12.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	24.19490		0.02419		18.36590	0.01837	24.195	12.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	509.93230		0.50993		582.98040	0.58298	509.932	12.72	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	25.53230		0.02553		19.18040	0.01918	25.532	12.72	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	426.63850		0.42664		494.82530	0.49483	426.638	12.85	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	42.23850		0.04224		31.02530	0.03103	42.239	12.85	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	315.14350		0.31514		376.57800	0.37658	315.143	13.05	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	80.74350		0.08074		62.77800	0.06278	80.744	13.05	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	30.78500		0.03079		39.98710	0.03999	30.785	18.26	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	846.38500		0.84638		776.18710	0.77619	846.385	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.95750		9.95750		10.03700	10.03700		13.51	342,299,020.00	34,376	518,429.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,557.52160		2.55752		2,637.01960	2.63702	2,557.522	20.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.02160		0.00002		0.01960	0.00002	0.022	20.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,957.74950		1.95775		2,037.21530	2.03722	1,957.750	18.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.24950		0.00025		0.21530	0.00022	0.249	18.31	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,210.07280		1.21007		1,289.19780	1.28920	1,210.073	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	2.57280		0.00257		2.19780	0.00220	2.573	14.66	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,061.68060		1.06168		1,140.55080	1.14055	1,061.681	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	4.18060		0.00418		3.55080	0.00355	4.181	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,034.17920		1.03418		1,112.98460	1.11298	1,034.179	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	4.57920		0.00458		3.88460	0.00388	4.579	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	985.16590		0.98517		1,063.66550	1.06367	985.166	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	5.56590		0.00557		4.56550	0.00457	5.566	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	963.62960		0.96363		1,041.90450	1.04190	963.630	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	6.12960		0.00613		4.90450	0.00490	6.130	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	936.51600		0.93652		1,014.63650	1.01464	936.516	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	6.91600		0.00692		5.53650	0.00554	6.916	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	866.89500		0.86689		944.53150	0.94453	866.895	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	9.39500		0.00940		7.53150	0.00753	9.395	13.34	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	771.67290		0.77167		848.38740	0.84839	771.673	13.11	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	14.17290		0.01417		11.38740	0.01139	14.173	13.11	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	588.18430		0.58818		661.80190	0.66180	588.184	12.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	30.68430		0.03068		24.80190	0.02480	30.684	12.64	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	503.62270		0.50362		572.69260	0.57269	503.623	12.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	46.12270		0.04612		35.69260	0.03569	46.123	12.63	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	464.48950		0.46449		531.59240	0.53159	464.489	12.72	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	9.55	Put	56.98950	0.05699	44.59240	0.04459	56.989	12.72	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	434.39490	0.43439	499.79180	0.49979	434.395	12.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	66.89490	0.06689	52.79180	0.05279	66.895	12.80	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	427.04560	0.42705	491.99850	0.49200	427.046	12.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	69.54560	0.06955	54.99850	0.05500	69.546	12.82	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	364.19120	0.36419	424.86090	0.42486	364.191	13.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	96.69120	0.09669	77.86090	0.07786	96.691	13.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	357.58250	0.35758	417.74600	0.41775	357.583	13.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	100.08250	0.10008	80.74600	0.08075	100.083	13.02	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	331.91200	0.33191	390.00650	0.39001	331.912	13.10	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	114.41200	0.11441	93.00650	0.09301	114.412	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	325.68690	0.32569	383.25410	0.38325	325.687	13.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	118.18690	0.11819	96.25410	0.09625	118.187	13.11	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	295.73400	0.29573	350.59760	0.35060	295.734	13.21	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	138.23400	0.13823	113.59760	0.11360	138.234	13.21	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	267.73380	0.26773	319.81650	0.31982	267.734	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	160.23380	0.16023	132.81650	0.13282	160.234	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	241.67620	0.24168	290.92560	0.29093	241.676	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	184.17620	0.18418	153.92560	0.15393	184.176	13.41	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	213.42300	0.21342	258.75260	0.25875	213.423	13.56	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	215.92300	0.21592	181.75260	0.18175	215.923	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	197.70020	0.19770	238.80120	0.23880	197.700	13.76	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	240.20020	0.24020	201.80120	0.20180	240.200	13.76	720,600.60	3,000	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	163.22050	0.16322	198.81930	0.19882	163.220	14.26	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	305.72050	0.30572	261.81930	0.26182	305.720	14.26	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	151.19140	0.15119	184.73640	0.18474	151.191	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	333.69140	0.33369	287.73640	0.28774	333.691	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	148.32970	0.14833	181.37490	0.18137	148.330	14.51	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	340.82970	0.34083	294.37490	0.29437	340.830	14.51	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	134.84410	0.13484	165.47590	0.16548	134.844	14.76	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	377.34410	0.37734	328.47590	0.32848	377.344	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	132.30500	0.13230	162.47140	0.16247	132.305	14.81	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	384.80500	0.38480	335.47140	0.33547	384.805	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	122.64440	0.12264	151.00750	0.15101	122.644	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	415.14440	0.41514	364.00750	0.36401	415.144	15.01	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	118.09920	0.11810	145.59550	0.14560	118.099	15.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	430.59920	0.43060	378.59550	0.37860	430.599	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	111.61820	0.11162	137.85760	0.13786	111.618	15.27	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	454.11820	0.45412	400.85760	0.40086	454.118	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	99.78690	0.09979	123.66610	0.12367	99.787	15.57	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	502.28690	0.50229	446.66610	0.44667	502.287	15.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	92.66880	0.09267	115.08570	0.11509	92.669	15.77	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	535.16880	0.53517	478.08570	0.47809	535.169	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	80.26380	0.08026	99.81700	0.09982	80.264	16.19	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	602.76380	0.60276	542.81700	0.54282	602.764	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	76.23390	0.07623	94.75080	0.09475	76.234	16.36	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	628.73390	0.62873	567.75080	0.56775	628.734	16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	71.23200	0.07123	88.62380	0.08862	71.232	16.58	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	663.73200	0.66373	601.62380	0.60162	663.732	16.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	70.04500	0.07005	87.16580	0.08717	70.045	16.63	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	672.54500	0.67254	610.16580	0.61017	672.545	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	65.52860	0.06553	81.61430	0.08161	65.529	16.86	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	708.02860	0.70803	644.61430	0.64461	708.029	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	752.87560	0.75288	688.26310	0.68826	752.876	17.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	60.37560	0.06038	75.26310	0.07526	60.376	17.14	0.00	0	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	55.71500	0.05572	69.50320	0.06950	55.715	17.42	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	798.21500	0.79822	732.50320	0.73250	798.215	17.42	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	10.80	Call	47.67660	0.04768	59.53240	0.05953	47.677	17.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	890.17660	0.89018	822.53240	0.82253	890.177	17.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	44.87860	0.04488	56.04990	0.05605	44.879	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	927.37860	0.92738	859.04990	0.85905	927.379	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	39.89000	0.03989	49.82980	0.04983	39.890	18.64	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,002.39000	1.00239	932.82980	0.93283	1,002.390	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	35.35510	0.03536	44.47250	0.04447	35.355	19.06	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,077.85510	1.07786	1,007.47250	1.00747	1,077.855	19.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	28.24260	0.02824	35.63030	0.03563	28.243	19.79	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,220.74260	1.22074	1,148.63030	1.14863	1,220.743	19.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	26.27710	0.02628	33.17730	0.03318	26.277	20.03	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,268.77710	1.26878	1,196.17730	1.19618	1,268.777	20.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	21.33870	0.02134	26.99680	0.02700	21.339	20.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,413.83870	1.41384	1,339.99680	1.34000	1,413.839	20.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	17.54280	0.01754	22.22550	0.02223	17.543	21.49	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,560.04280	1.56004	1,485.22550	1.48523	1,560.043	21.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	13.76470	0.01376	17.45930	0.01746	13.765	22.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,756.26470	1.75626	1,680.45930	1.68046	1,756.265	22.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	10.34290	0.01034	12.61370	0.01261	10.343	24.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,052.84290	2.05284	1,975.61370	1.97561	2,052.843	24.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	9.80630	0.00981	11.78600	0.01179	9.806	26.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,402.30630	2.40231	2,324.78600	2.32479	2,402.306	26.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	9.70360	0.00970	11.59730	0.01160	9.704	28.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,552.20360	2.55220	2,474.59730	2.47460	2,552.204	28.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.97260	9.97260	10.05230	10.05230		13.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	487.01530	0.48702	553.94170	0.55394	487.015	12.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	64.41530	0.06442	51.64170	0.05164	64.415	12.62	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	457.56910	0.45757	522.84000	0.52284	457.569	12.71	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	74.96910	0.07497	60.54000	0.06054	74.969	12.71	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	450.37930	0.45038	515.22060	0.51522	450.379	12.74	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	77.77930	0.07778	62.92060	0.06292	77.779	12.74	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	443.25890	0.44326	507.66500	0.50767	443.259	12.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	80.65890	0.08066	65.36500	0.06537	80.659	12.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	57.34790	0.05735	70.24260	0.07024	57.348	17.90	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	924.74790	0.92475	857.94260	0.85794	924.748	17.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.02810	10.02810	10.10830	10.10830		13.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,731.00940	1.73101	1,810.99920	1.81100	1,731.009	15.52	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	2.90940	0.00291	2.69920	0.00270	2.909	15.52	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	264.30130	0.26430	305.16050	0.30516	264.301	14.36	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	356.20130	0.35620	316.86050	0.31686	356.201	14.36	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	159.70820	0.15971	186.75320	0.18675	159.708	15.97	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	641.60820	0.64161	588.45320	0.58845	641.608	15.97	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	157.77030	0.15777	184.48230	0.18448	157.770	16.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	649.67030	0.64967	596.18230	0.59618	649.670	16.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	155.86260	0.15586	182.24110	0.18224	155.863	16.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	657.76260	0.65776	603.94110	0.60394	657.763	16.05	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.07030	10.07030	10.15090	10.15090		14.50	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,777.19610	1.77720	1,856.99650	1.85700	1,777.196	15.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	6.89610	0.00690	6.09650	0.00610	6.896	15.81	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	380.18330	0.38018	428.91110	0.42891	380.183	14.23	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	309.88330	0.30988	278.01110	0.27801	309.883	14.23	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	202.16700	0.20217	230.73810	0.23074	202.167	16.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	701.86700	0.70187	649.83810	0.64984	701.867	16.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	200.06050	0.20006	228.36310	0.22836	200.060	16.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	709.76050	0.70976	657.46310	0.65746	709.761	16.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	197.98250	0.19798	226.01680	0.22602	197.983	16.33	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	717.68250	0.71768	665.11680	0.66512	717.683	16.33	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 27/02/2014	Any day expiry			10.07170		10.07170		10.15230	10.15230		14.51	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	191.73230		0.19173	218.72240	0.21872		191.732	16.48	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	750.03230		0.75003	696.42240	0.69642		750.032	16.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.07320		10.07320		10.15380	10.15380		14.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,022.46520		1.02247	1,099.23260	1.09923		1,022.465	13.46	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	39.26520		0.03927	35.43260	0.03543		39.265	13.46	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,013.28130		1.01328	1,089.97250	1.08997		1,013.281	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	40.08130		0.04008	36.17250	0.03617		40.081	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,004.38420		1.00438	1,080.72690	1.08073		1,004.384	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	41.18420		0.04118	36.92690	0.03693		41.184	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.09790		10.09790		10.17880	10.17880		14.41	20,195.80	2	69,621.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,400.47030		2.40047	2,481.20020	2.48120		2,400.470	17.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	2.57030		0.00257	2.40020	0.00240		2.570	17.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,905.85630		1.90586	1,985.94930	1.98595		1,905.856	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	7.95630		0.00796	7.14930	0.00715		7.956	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,419.42090		1.41942	1,498.54860	1.49855		1,419.421	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	21.52090		0.02152	19.74860	0.01975		21.521	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	916.02470		0.91602	989.04950	0.98905		916.025	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	68.12470		0.06812	60.24950	0.06025		68.125	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	650.18240		0.65018	715.59720	0.71560		650.182	13.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	142.28240		0.14228	126.79720	0.12680		142.282	13.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	643.59670		0.64360	708.15530	0.70816		643.597	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	145.69670		0.14570	129.35530	0.12936		145.697	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	637.06070		0.63706	700.75120	0.70075		637.061	13.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	149.16070		0.14916	131.95120	0.13195		149.161	13.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	580.47940		0.58048	639.18770	0.63919		580.479	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	182.57940		0.18258	160.38770	0.16039		182.579	13.57	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	550.78490		0.55078	608.06920	0.60807		550.785	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	202.88490		0.20288	179.26920	0.17927		202.885	13.69	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	522.32830		0.52233	578.18750	0.57819		522.328	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	224.42830		0.22443	199.38750	0.19939		224.428	13.81	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	469.06310		0.46906	522.08540	0.52209		469.063	14.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	271.16310		0.27116	243.28540	0.24329		271.163	14.05	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	420.52950		0.42053	0.00000	0.00000		420.529	14.29	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	322.62950		0.32263	0.00000	0.00000		322.630	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	359.01860		0.35902	402.28280	0.40228		359.019	14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	411.11860		0.41112	373.48280	0.37348		411.119	14.76	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	324.15510		0.32416	364.09650	0.36410		324.155	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	476.25510		0.47626	435.29650	0.43530		476.255	15.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	308.14440		0.30814	346.49170	0.34649		308.144	15.28	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	510.24440		0.51024	467.69170	0.46769		510.244	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	293.02030		0.29302	329.82140	0.32982		293.020	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	545.12030		0.54512	501.02140	0.50102		545.120	15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	278.73810		0.27874	314.04230	0.31404		278.738	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	580.83810		0.58084	535.24230	0.53524		580.838	15.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	265.25470		0.26525	299.10960	0.29911		265.255	15.81	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	617.35470		0.61735	570.30960	0.57031		617.355	15.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	252.52790		0.25253	284.98680	0.28499		252.528	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	654.62790		0.65463	606.18680	0.60619		654.628	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	229.33130		0.22933	259.00230	0.25900		229.331	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	731.43130		0.73143	680.20230	0.68020		731.431	16.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	227.17240		0.22717	256.56010	0.25656		227.172	16.38	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	739.27240		0.73927	687.76010	0.68776		739.272	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	218.78460		0.21878	247.06090	0.24706		218.785	16.52	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	770.88460		0.77088	718.26090	0.71826		770.885	16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	182.23240		0.18223	206.01310	0.20601		182.232	17.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	934.33240		0.93433	877.21310	0.87721		934.332	17.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	159.86850		0.15987		180.76340	0.18076	159.869	17.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,061.96850		1.06197	1,001.96340	1.00196	1,061.969	17.79	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	146.80520		0.14681	166.13910	0.16614	146.805	18.15	0.00	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,148.90520		1.14891	1,087.33910	1.08734	1,148.905	18.15	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	140.73430		0.14073	159.41420	0.15941	140.734	18.32	0.00	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,192.83430		1.19283	1,130.61420	1.13061	1,192.834	18.32	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	129.56540		0.12957	146.72400	0.14672	129.565	18.67	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,281.66540		1.28167	1,217.92400	1.21792	1,281.665	18.67	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	106.48310		0.10648	120.40900	0.12041	106.483	19.54	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,508.58310		1.50858	1,441.60900	1.44161	1,508.583	19.54	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	88.83830		0.08884	100.21780	0.10022	88.838	20.41	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,740.93830		1.74094	1,671.41780	1.67142	1,740.938	20.41	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	75.22360		0.07522	84.59450	0.08459	75.224	21.28	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,977.32360		1.97732	1,905.79450	1.90579	1,977.324	21.28	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	70.88560		0.07089	74.00450	0.07400	70.886	22.68	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,222.98560		2.22299	2,145.20450	2.14520	2,222.986	22.68	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	69.31010		0.06931	71.73180	0.07173	69.310	24.22	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,471.41010		2.47141	2,392.93180	2.39293	2,471.410	24.22	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	68.76730		0.06877	70.82880	0.07083	68.767	25.14	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,620.86730		2.62087	2,542.02880	2.54203	2,620.867	25.14	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	68.64450		0.06864	70.59380	0.07059	68.644	25.45	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,670.74450		2.67074	2,591.79380	2.59179	2,670.745	25.45	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	68.43420		0.06843	70.06680	0.07007	68.434	26.37	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,820.53420		2.82053	2,741.26680	2.74127	2,820.534	26.37	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	68.44060		0.06844	69.78120	0.06978	68.441	27.30	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,970.54060		2.97054	2,890.98120	2.89098	2,970.541	27.30	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	21.57980		0.02158	26.14830	0.02615	21.580	27.61	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,173.67980		4.17368	4,097.34830	4.09735	4,173.680	27.61	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	16.78080		0.01678	20.50760	0.02051	16.781	27.61	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,418.88080		4.41888	4,341.70760	4.34171	4,418.881	27.61	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.10080		10.10080	10.18170	10.18170		14.60	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,058.19230		1.05819	1,134.86700	1.13487	1,058.192	13.54	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	47.39230		0.04739	43.16700	0.04317	47.392	13.54	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,049.09070		1.04909	1,125.68570	1.12569	1,049.091	13.51	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	48.29070		0.04829	43.98570	0.04399	48.291	13.51	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,040.30430		1.04030	1,116.52020	1.11652	1,040.304	13.51	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	49.50430		0.04950	44.82020	0.04482	49.504	13.51	0.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.11090		10.11090	10.19200	10.19200		14.63	0.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,822.13290		1.82213	1,902.15600	1.90216	1,822.133	15.82	0.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	11.23290		0.01123	10.15600	0.01016	11.233	15.82	0.00	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	396.92180		0.39692	443.62850	0.44363	396.922	14.63	0.00	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	386.02180		0.38602	351.62850	0.35163	386.022	14.63	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.20050		10.20050	10.28280	10.28280		15.08	0.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	591.47220		0.59147	642.38010	0.64238	591.472	14.35	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	330.97220		0.33097	299.58010	0.29958	330.972	14.35	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	586.65210		0.58665	637.28510	0.63729	586.652	14.38	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	336.15210		0.33615	304.48510	0.30449	336.152	14.38	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	581.86870		0.58187	632.23050	0.63223	581.869	14.40	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	341.36870		0.34137	309.43050	0.30943	341.369	14.40	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.22710		10.22710	10.30990	10.30990		15.15	1,534,065.00	150	18,483.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,240.14460		2.24014	2,321.62250	2.32162	2,240.145	15.97	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	13.04460		0.01304	11.72250	0.01172	13.045	15.97	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,805.38540		1.80539	1,885.28780	1.88529	1,805.385	15.01	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	28.28540		0.02829	25.38780	0.02539	28.285	15.01	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,626.08890		1.62609	1,705.07470	1.70507	1,626.089	14.63	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	38.98890		0.03899	35.17470	0.03517	38.989	14.63	0.00	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,523.83350		1.52383	1,602.17410	1.60217	1,523.834	14.42	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	46.73350		0.04673		42.27410	0.04227	46.734	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,496.17180		1.49617	1,574.32120	1.57432	1,496.172	14.36	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	49.07180		0.04907	44.42120	0.04442	49.072	14.36	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,296.76910		1.29677	1,373.25980	1.37326	1,296.769	13.92	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	69.66910		0.06967	63.35980	0.06336	69.669	13.92	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,121.79360		1.12179	1,196.32970	1.19633	1,121.794	13.53	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	94.69360		0.09469	86.42970	0.08643	94.694	13.53	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	829.37960		0.82938	894.92170	0.89492	829.380	13.72	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	192.27960		0.19228	175.02170	0.17502	192.280	13.72	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	822.53260		0.82253	887.88520	0.88789	822.533	13.72	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	195.43260		0.19543	177.98520	0.17799	195.433	13.72	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	815.71990		0.81572	880.88200	0.88088	815.720	13.73	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	198.61990		0.19862	180.98200	0.18098	198.620	13.73	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	727.32840		0.72733	786.39900	0.78640	727.328	13.91	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	250.22840		0.25023	226.49900	0.22650	250.228	13.91	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	699.73710		0.69974	754.29040	0.75429	699.737	14.04	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	272.63710		0.27264	244.39040	0.24439	272.637	14.04	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	613.40000		0.61340	663.33800	0.66334	613.400	14.51	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	356.30000		0.35630	323.43800	0.32344	356.300	14.51	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	594.70710		0.59471	643.59350	0.64359	594.707	14.62	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	377.60710		0.37761	343.69350	0.34369	377.607	14.62	0.00	0	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	542.12300		0.54212	587.95280	0.58795	542.123	14.95	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	445.02300		0.44502	408.05280	0.40805	445.023	14.95	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	331.63400		0.33163	361.71500	0.36172	331.634	16.87	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	904.53400		0.90453	851.81500	0.85181	904.534	16.87	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	198.59580		0.19860	217.06410	0.21706	198.596	19.13	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,571.49580		1.57150	1,507.16410	1.50716	1,571.496	19.13	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	167.37800		0.16738	182.68440	0.18268	167.378	19.96	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,840.27800		1.84028	1,772.78440	1.77278	1,840.278	19.96	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	158.57510		0.15858	172.97130	0.17297	158.575	20.23	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,931.47510		1.93148	1,863.07130	1.86307	1,931.475	20.23	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	142.96760		0.14297	155.73550	0.15574	142.968	20.78	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,115.86760		2.11587	2,045.83550	2.04584	2,115.868	20.78	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	140.13430		0.14013	152.60310	0.15260	140.134	20.89	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,153.03430		2.15303	2,082.70310	2.08270	2,153.034	20.89	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	134.90040		0.13490	141.34840	0.14135	134.900	22.18	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,407.80040		2.40780	2,331.44840	2.33145	2,407.800	22.18	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	130.59030		0.13059	135.65440	0.13565	130.590	24.21	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,803.49030		2.80349	2,725.75440	2.72575	2,803.490	24.21	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.23450		10.23450	10.31740	10.31740		15.15	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,504.38810		1.50439	1,582.53170	1.58253	1,504.388	14.32	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	49.88810		0.04989	45.13170	0.04513	49.888	14.32	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	551.40090		0.55140	597.30770	0.59731	551.401	14.96	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	446.90090		0.44690	409.90770	0.40991	446.901	14.96	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	144.85610		0.14486	157.56630	0.15757	144.856	20.84	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,150.35610		2.15036	2,080.16630	2.08017	2,150.356	20.84	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.33320		10.33320	10.41740	10.41740		15.56	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	737.76820		0.73777	790.31310	0.79031	737.768	14.71	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	394.56820		0.39457	362.91310	0.36291	394.568	14.71	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	733.05180		0.73305	785.34990	0.78535	733.052	14.74	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	399.85180		0.39985	367.94990	0.36795	399.852	14.74	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	728.37270		0.72837	780.42070	0.78042	728.373	14.77	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	405.17270		0.40517	373.02070	0.37302	405.173	14.77	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	595.00760		0.59501	639.75850	0.63976	595.008	15.64	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	591.80760		0.59181	552.35850	0.55236	591.808	15.64	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	228.72120		0.22872	247.00330	0.24700	228.721	20.00	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,965.52120		1.96552	1,899.60330	1.89960	1,965.521	20.00	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 15/09/2014	Foreign Exchange Future			10.37050		10.37050		10.45510	10.45510		15.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,490.99260		2.49099	2,574.39830	2.57440		2,490.993	15.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	20.49260		0.02049	19.29830	0.01930		20.493	15.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,011.20680		2.01121	2,092.76040	2.09276		2,011.207	14.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	40.70680		0.04071	37.66040	0.03766		40.707	14.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,556.71890		1.55672	1,635.97880	1.63598		1,556.719	14.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	86.21890		0.08622	80.87880	0.08088		86.219	14.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,469.66010		1.46966	1,548.31330	1.54831		1,469.660	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	99.16010		0.09916	93.21330	0.09321		99.160	14.14	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,218.43560		1.21844	1,294.86560	1.29487		1,218.436	13.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	147.93560		0.14794	139.76560	0.13977		147.936	13.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,007.07500		1.00707	1,073.26940	1.07327		1,007.075	14.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	236.57500		0.23657	218.16940	0.21817		236.575	14.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	826.15110		0.82615	885.02730	0.88503		826.151	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	355.65110		0.35565	329.92730	0.32993		355.651	14.49	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	777.26030		0.77726	831.08410	0.83108		777.260	14.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	406.76030		0.40676	375.98410	0.37598		406.760	14.76	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	653.33380		0.65333	700.50260	0.70050		653.334	15.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	572.83380		0.57283	535.40260	0.53540		572.834	15.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	649.50320		0.64950	696.45150	0.69645		649.503	15.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	579.00320		0.57900	541.35150	0.54135		579.003	15.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	645.70030		0.64570	692.42880	0.69243		645.700	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	585.20030		0.58520	547.32880	0.54733		585.200	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	446.46510		0.44647	481.47090	0.48147		446.465	17.19	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,025.96510		1.02597	976.37090	0.97637		1,025.965	17.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	264.53060		0.26453	285.42630	0.28543		264.531	19.73	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,894.03060		1.89403	1,830.32630	1.83033		1,894.031	19.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	253.06360		0.25306	272.96880	0.27297		253.064	19.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,982.56360		1.98256	1,917.86880	1.91787		1,982.564	19.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	217.27680		0.21728	224.59350	0.22459		217.277	21.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,446.77680		2.44678	2,369.49350	2.36949		2,446.777	21.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	207.60150		0.20760	212.66890	0.21267		207.602	23.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,987.10150		2.98710	2,907.56890	2.90757		2,987.102	23.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.51880		10.51880	10.60320	10.60320			16.20	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,552.47310		2.55247	2,635.35610	2.63536		2,552.473	15.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	33.67310		0.03367	32.15610	0.03216		33.673	15.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,127.13510		2.12714	2,207.96860	2.20797		2,127.135	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	58.33510		0.05834	54.76860	0.05477		58.335	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,081.62690		2.08163	2,161.20470	2.16120		2,081.627	14.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	62.82690		0.06283	58.00470	0.05800		62.827	14.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,036.39530		2.03640	2,115.76230	2.11576		2,036.395	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	67.59530		0.06760	62.56230	0.06256		67.595	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,643.74970		1.64375	1,721.03180	1.72103		1,643.750	14.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	124.94970		0.12495	117.83180	0.11783		124.950	14.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,249.41660		1.24942	1,320.19770	1.32020		1,249.417	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	230.61660		0.23062	216.99770	0.21700		230.617	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,183.40320		1.18340	1,249.35700	1.24936		1,183.403	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	264.60320		0.26460	246.15700	0.24616		264.603	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	947.51040		0.94751	1,007.33590	1.00734		947.510	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	428.71040		0.42871	404.13590	0.40414		428.710	14.92	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	738.81430		0.73881	785.41870	0.78542		738.814	16.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	720.01430		0.72001	682.21870	0.68222		720.014	16.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	578.45230		0.57845	617.89440	0.61789		578.452	17.27	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,059.65230		1.05965	1,014.69440	1.01469		1,059.652	17.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	461.72440		0.46172	493.50450	0.49350		461.724	18.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,442.92440		1.44292	1,390.30450	1.39030		1,442.924	18.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	374.54940		0.37455	400.68010	0.40068		374.549	19.41	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 12/12/2014	Foreign Exchange Future	12.00	Put	1,855.74940	1.85575	1,797.48010	1.79748	1,855.749	19.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.95750	9.95750	10.03700	10.03700		13.51	497,875.00	50	857.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	51,164.34910	0.51164	58,144.32640	0.58144	51,164.349	12.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	4,414.34910	0.04414	3,444.32640	0.03444	4,414.349	12.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	50,362.27420	0.50362	57,269.26180	0.57269	50,362.274	12.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,612.27420	0.04612	3,569.26180	0.03569	4,612.274	12.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	49,566.62800	0.49567	56,435.88110	0.56436	49,566.628	12.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	4,816.62800	0.04817	3,735.88110	0.03736	4,816.628	12.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	12,264.44250	0.12264	15,110.69230	0.15111	12,264.443	15.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	41,514.44250	0.41514	36,410.69230	0.36411	41,514.443	15.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	10,165.94050	0.10166	12,601.47920	0.12601	10,165.941	15.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	49,415.94050	0.49416	43,901.47920	0.43901	49,415.940	15.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	93,671.20420	0.93671	86,828.67270	0.86829	93,671.204	18.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	4,421.20420	0.04421	5,528.67270	0.05529	4,421.204	18.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.09790	10.09790	10.17880	10.17880		14.92	50,489.50	5	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	25,521.29080	0.25521	28,761.63990	0.28762	25,521.291	15.96	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	64,731.29080	0.64731	59,881.63990	0.59882	64,731.291	15.96	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	25,274.97240	0.25275	28,488.22660	0.28488	25,274.972	15.99	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	65,484.97240	0.65485	60,608.22660	0.60608	65,484.972	15.99	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	25,031.25740	0.25031	28,217.61500	0.28218	25,031.257	16.03	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	66,241.25740	0.66241	61,337.61500	0.61338	66,241.257	16.03	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.22710	10.22710	10.30990	10.30990			0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	46,290.00000	0.46290	38,010.00000	0.38010	46,290.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	47,290.00000	0.47290	39,010.00000	0.39010	47,290.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	48,290.00000	0.48290	40,010.00000	0.40010	48,290.000		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.85970	15.85970	16.01930	16.01930		13.10	26,422,260.20	1,666	29,525.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,012.72330	1.01272	1,160.78650	1.16079	1,012.723	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	43.02330	0.04302	31.48650	0.03149	43.023	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,003.49390	1.00349	1,151.32970	1.15133	1,003.494	12.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	43.79390	0.04379	32.02970	0.03203	43.794	12.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	994.27990	0.99428	1,141.88290	1.14188	994.280	12.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	44.57990	0.04458	32.58290	0.03258	44.580	12.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.07150	16.07150	16.23340	16.23340		13.70	8,035,750.00	500	6,302.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,238.95020	3.23895	3,398.96140	3.39896	3,238.950	18.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	17.45020	0.01745	15.56140	0.01556	17.450	18.04	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,090.43830	3.09044	3,250.93680	3.25094	3,090.438	17.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	18.93830	0.01894	17.53680	0.01754	18.938	17.48	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,862.12530	1.86213	2,024.00840	2.02401	1,862.125	12.82	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	40.62530	0.04063	40.60840	0.04061	40.625	12.82	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,823.28330	1.82328	1,985.23800	1.98524	1,823.283	12.67	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	41.78330	0.04178	41.83800	0.04184	41.783	12.67	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,813.58000	1.81358	1,975.55320	1.97555	1,813.580	12.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	42.08000	0.04208	42.15320	0.04215	42.080	12.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,803.87970	1.80388	1,965.87140	1.96587	1,803.880	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	42.37970	0.04238	42.47140	0.04247	42.380	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,627.85130	1.62785	1,782.54560	1.78255	1,627.851	12.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	56.35130	0.05635	49.14560	0.04915	56.351	12.35	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.26580	16.26580	16.43130	16.43130		14.27	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	851.05280	0.85105	940.86610	0.94087	851.053	14.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	625.25280	0.62525	549.56610	0.54957	625.253	14.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	846.39670	0.84640	935.85660	0.93586	846.397	14.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	630.59670	0.63060		554.55660	0.55456	630.597	14.04	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	635.96340	0.63596		559.57580	0.55958	635.963	14.05	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	841.76340	0.84176		930.87580	0.93088	841.763	14.05	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future			16.48110	16.48110		16.64980	16.64980		14.57	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Call	788.82770	0.78883		859.77220	0.85977	788.828	15.07	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Put	1,147.72770	1.14773		1,049.97220	1.04997	1,147.728	15.07	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Call	785.52710	0.78553		856.21370	0.85621	785.527	15.09	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put	1,154.42710	1.15443		1,056.41370	1.05641	1,154.427	15.09	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call	782.24200	0.78224		852.67780	0.85268	782.242	15.10	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put	1,161.14200	1.16114		1,062.87780	1.06288	1,161.142	15.10	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10074	0.10074		0.10186	0.10186		17.08	0.00	0	14,300.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,085.56310	0.01086		1,195.51220	0.01196	1,085.563	16.56	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	11.26310	0.00011		9.51220	0.00010	11.263	16.56	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	311.33720	0.00311		375.05760	0.00375	311.337	17.08	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	237.03720	0.00237		189.05760	0.00189	237.037	17.08	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	60.96710	0.00061		77.84720	0.00078	60.967	20.40	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	986.66710	0.00987		891.84720	0.00892	986.667	20.40	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future			0.10224	0.10224		0.10338	0.10338		17.62	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call	1,281.61090	0.01282		1,384.71880	0.01385	1,281.611	16.48	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put	57.31090	0.00057		46.41880	0.00046	57.311	16.48	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call	579.24420	0.00579		647.30990	0.00647	579.244	17.62	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put	354.94420	0.00355		309.00990	0.00309	354.944	17.62	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call	248.96090	0.00249		282.08150	0.00282	248.961	20.24	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put	1,024.66090	0.01025		943.78150	0.00944	1,024.661	20.24	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future			13.43500	13.43500		13.55270	13.55270		12.82	39,176,460.00	2,916	79,517.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	2,235.52880	2.23553		2,354.19280	2.35419	2,235.529	16.09	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	0.52880	0.00053		1.49280	0.00149	0.529	16.09	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call	1,993.11950	1.99312		2,111.84500	2.11185	1,993.120	15.48	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put	1.11950	0.00112		2.14500	0.00215	1.120	15.48	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call	1,943.30380	1.94330		2,062.01550	2.06202	1,943.304	15.36	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put	1.30380	0.00130		2.31550	0.00232	1.304	15.36	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call	1,893.51760	1.89352		2,012.20150	2.01220	1,893.518	15.23	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put	1.51760	0.00152		2.50150	0.00250	1.518	15.23	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Call	1,196.10590	1.19611		1,311.28260	1.31128	1,196.106	13.27	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Put	11.10590	0.01111		8.58260	0.00858	11.106	13.27	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Put	12.56300	0.01256		9.80330	0.00980	12.563	13.10	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Call	1,147.56300	1.14756		1,262.50330	1.26250	1,147.563	13.10	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	955.60160	0.95560		1,069.31820	1.06932	955.602	12.40	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	20.60160	0.02060		16.61820	0.01662	20.602	12.40	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call	861.39380	0.86139		974.27110	0.97427	861.394	12.06	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put	26.39380	0.02639		21.57110	0.02157	26.394	12.06	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Put	33.80930	0.03381		27.93100	0.02793	33.809	11.71	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Call	768.80930	0.76881		880.63100	0.88063	768.809	11.71	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Call	723.25660	0.72326		834.44950	0.83445	723.257	11.53	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Put	38.25660	0.03826		31.74950	0.03175	38.257	11.53	0.00	0	800.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Call	641.03270	0.64103		743.65530	0.74366	641.033	11.73	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Put	56.03270	0.05603		40.95530	0.04096	56.033	11.73	0.00	0	15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.95	Put	79.00960	0.07901		58.84570	0.05885	79.010	11.93	0.00	0	12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.95	Call	564.00960	0.56401		661.54570	0.66155	564.010	11.93	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Call	459.28760	0.45929		547.85650	0.54786	459.288	12.23	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Put	124.28760	0.12429		95.15650	0.09516	124.288	12.23	0.00	0	6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Call	397.11470	0.39711		479.03130	0.47903	397.115	12.42	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Put	162.11470	0.16211		126.33130	0.12633	162.115	12.42	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.40	Put	256.36640	0.25637		206.47290	0.20647	256.366	12.82	0.00	0	3,600.00

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	13.40	Call	291.36640		0.29137		359.17290	0.35917	291.366	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	108.09110		0.10809		146.60110	0.14660	108.091	14.34	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	673.09110		0.67309		593.90110	0.59390	673.091	14.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	83.81340		0.08381		117.77860	0.11778	83.813	14.73	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	798.81340		0.79881		715.07860	0.71508	798.813	14.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	1,020.03540		1.02004		930.21220	0.93021	1,020.035	15.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	55.03540		0.05504		82.91220	0.08291	55.035	15.39	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	36.40400		0.03640		59.54520	0.05955	36.404	16.05	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,251.40400		1.25140		1,156.84520	1.15685	1,251.404	16.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	17.58700		0.01759		33.58560	0.03359	17.587	16.79	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,632.58700		1.63259		1,530.88560	1.53089	1,632.587	16.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,924.98540		1.92499		1,817.03800	1.81704	1,924.985	17.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	9.98540		0.00999		19.73800	0.01974	9.985	17.28	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.62730		13.62730		13.74720	13.74720		13.86	6,813,650.00	500	25,536.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,217.54640		1.21755		1,319.12840	1.31913	1,217.546	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	80.24640		0.08025		61.92840	0.06193	80.246	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,209.12210		1.20912		1,310.44390	1.31044	1,209.122	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	81.82210		0.08182		63.24390	0.06324	81.822	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,200.72140		1.20072		1,301.78090	1.30178	1,200.721	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	83.42140		0.08342		64.58090	0.06458	83.421	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,085.70360		1.08570		1,182.88740	1.18289	1,085.704	12.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	108.40360		0.10840		85.68740	0.08569	108.404	12.79	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.80440		13.80440		13.92770	13.92770		14.39	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	648.50120		0.64850		710.35340	0.71035	648.501	14.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	634.10120		0.63410		572.65340	0.57265	634.101	14.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	644.41460		0.64441		706.02790	0.70603	644.415	14.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	640.01460		0.64001		578.32790	0.57833	640.015	14.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	646.03350		0.64603		584.02420	0.58402	646.033	14.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	640.43350		0.64043		701.72420	0.70172	640.433	14.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.00090		14.00090		14.12690	14.12690		14.84	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	671.54730		0.67155		723.77640	0.72378	671.547	15.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,010.64730		1.01065		936.87640	0.93688	1,010.647	15.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	668.30970		0.66831		720.34610	0.72035	668.310	15.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,017.40970		1.01741		943.44610	0.94345	1,017.410	15.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	665.08980		0.66509		716.93980	0.71694	665.090	15.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,024.18980		1.02419		950.03980	0.95004	1,024.190	15.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.20480		14.20480		14.33030	14.33030		15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,147.74100		1.14774		1,215.97500	1.21597	1,147.741	14.49	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	632.94100		0.63294		575.67500	0.57568	632.941	14.49	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	638.24200		0.63824		580.71390	0.58071	638.242	14.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,143.04200		1.14304		1,211.01390	1.21101	1,143.042	14.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,138.36420		1.13836		1,206.07460	1.20607	1,138.364	14.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	643.56420		0.64356		585.77460	0.58577	643.564	14.52	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.48081		109.48081		109.56375	109.56375		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,509.19000		1.50919		1,426.25000	1.42625	1,509.190	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,519.19000		1.51919		1,436.25000	1.43625	1,519.190	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,529.19000		1.52919		1,446.25000	1.44625	1,529.190	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.92982		105.92982		105.84628	105.84628		0.00	0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,060.18000		4.06018		4,143.72000	4.14372	4,060.180	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	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
2038	On 07/11/2013	Bond Future	110.00	Put	4,070.18000		4.07018		4,153.72000	4.15372	4,070.180		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,080.18000		4.08018		4,163.72000	4.16372	4,080.180		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.45634		110.45634		110.36881	110.36881			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	466.34000		0.46634		378.81000	0.37881	466.340		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	456.34000		0.45634		368.81000	0.36881	456.340		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	446.34000		0.44634		358.81000	0.35881	446.340		0.00	0	0.00
2050	On 07/11/2013	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 07/11/2013	Index Future			414.30900		414.30900		413.67800	413.67800			0.00	0	0.00
AL37	On 06/02/2014	Index Future			419.76000		419.76000		419.12000	419.12000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			491.50000		491.50000		490.29100	490.29100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			497.96600		497.96600		496.74100	496.74100			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			440.62100		440.62100		439.57300	439.57300			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			446.41700		446.41700		445.35500	445.35500			174,102,630.00	39	112.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45640		9.45640		9.53140	9.53140		11.92	16,085,336.40	1,701	7,635.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,159.65180		1.15965		1,233.92630	1.23393	1,159.652	15.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	3.25180		0.00325		2.52630	0.00253	3.252	15.38	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	865.93140		0.86593		939.14250	0.93914	865.931	14.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	9.53140		0.00953		7.74250	0.00774	9.531	14.10	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	107.84320		0.10784		83.60980	0.08361	107.843	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	264.24320		0.26424		315.00980	0.31501	264.243	11.74	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	177.82070		0.17782		217.81800	0.21782	177.821	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	181.42070		0.18142		146.41800	0.14642	181.421	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	173.29370		0.17329		212.49880	0.21250	173.294	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	186.89370		0.18689		151.09880	0.15110	186.894	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	192.45330		0.19245		155.87030	0.15587	192.453	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	168.85330		0.16885		207.27030	0.20727	168.853	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	122.18140		0.12218		152.64350	0.15264	122.181	12.22	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	265.78140		0.26578		221.24350	0.22124	265.781	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	14.39040		0.01439		19.17720	0.01918	14.390	13.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	857.99040		0.85799		787.77720	0.78778	857.990	13.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	6.73640		0.00674		8.64560	0.00865	6.736	15.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,150.33640		1.15034		1,077.24560	1.07725	1,150.336	15.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53130		9.53130		9.60690	9.60690		11.92	0.00	0	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	312.86930		0.31287		356.93150	0.35693	312.869	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	271.56930		0.27157		240.03150	0.24003	271.569	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	307.86920		0.30787		351.54650	0.35155	307.869	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	276.56920		0.27657		244.64650	0.24465	276.569	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	303.24440		0.30324		346.21820	0.34622	303.244	11.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	281.94440		0.28194		249.31820	0.24932	281.944	11.94	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.59740		9.59740		9.67490	9.67490		12.13	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	264.63450		0.26463		296.01700	0.29602	264.635	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	557.23450		0.55723		511.11700	0.51112	557.234	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	563.99200		0.56399		517.58220	0.51758	563.992	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	261.39200		0.26139		292.48220	0.29248	261.392	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	258.18480		0.25818		288.98430	0.28898	258.185	12.52	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 13/06/2014	Foreign Exchange Future	9.91	Put	570.78480		0.57078		524.08430	0.52408	570.785	12.52	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.67040		9.67040		9.74890	9.74890		12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	516.78900		0.51679		562.96280	0.56296	516.789	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	386.38900		0.38639		354.06280	0.35406	386.389	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	511.67290		0.51167		557.61640	0.55762	511.673	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	391.27290		0.39127		358.71640	0.35872	391.273	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	506.59280		0.50659		552.30230	0.55230	506.593	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	396.19280		0.39619		363.40230	0.36340	396.193	12.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.61000		9.61000		9.66680	9.66680		11.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	74.78450		0.07478		93.56380	0.09356	74.784	12.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	404.78450		0.40478		366.76380	0.36676	404.784	12.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	72.82810		0.07283		91.25400	0.09125	72.828	12.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	412.82810		0.41283		374.45400	0.37445	412.828	12.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	70.92280		0.07092		88.99810	0.08900	70.923	12.78	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	420.92280		0.42092		382.19810	0.38220	420.923	12.78	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.72260		9.72260		9.78000	9.78000		12.93	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	244.94720		0.24495		273.24570	0.27325	244.947	13.55	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	462.34720		0.46235		433.24570	0.43325	462.347	13.55	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	241.76110		0.24176		269.83080	0.26983	241.761	13.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	469.16110		0.46916		439.83080	0.43983	469.161	13.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	238.61550		0.23862		266.45540	0.26646	238.615	13.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	476.01550		0.47602		446.45540	0.44646	476.016	13.60	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			4.23920		4.23920		-37.00830	-37.00830			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			350.88560		350.88560		397.70020	397.70020			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			264.92910		264.92910		315.36310	315.36310			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			147.10470		147.10470		196.20960	196.20960			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			24.65340		24.65340		31.35200	31.35200			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.87620		10.87620		10.97440	10.97440		13.84	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	277.91310		0.27791		333.55870	0.33356	277.913	13.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	191.71310		0.19171		149.15870	0.14916	191.713	13.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	272.75720		0.27276		327.76190	0.32776	272.757	13.50	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	196.55720		0.19656		153.36190	0.15336	196.557	13.50	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	267.67120		0.26767		322.03420	0.32203	267.671	13.52	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	201.47120		0.20147		157.63420	0.15763	201.471	13.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.04010		11.04010		11.14020	11.14020		14.24	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	315.68540		0.31569		358.73210	0.35873	315.685	14.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	565.58540		0.56559		508.53210	0.50853	565.585	14.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	312.47690		0.31248		355.20520	0.35521	312.477	14.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	572.37690		0.57238		515.00520	0.51501	572.377	14.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	309.30120		0.30930		351.71300	0.35171	309.301	14.98	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	579.20120		0.57920		521.51300	0.52151	579.201	14.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63200		1.63200		1.64480	1.64480		12.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	277.19120		0.02772		333.85930	0.03339	277.191	13.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	457.19120		0.04572		385.85930	0.03859	457.191	13.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	243.25490		0.02433		295.26680	0.02953	243.255	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	523.25490		0.05233		447.26680	0.04473	523.255	14.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	213.10430		0.02131		260.74750	0.02607	213.104	14.20	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	593.10430		0.05931		512.74750	0.05127	593.104	14.20	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65080		1.65080		1.66340	1.66340		13.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	452.37160		0.04524		512.57070	0.05126	452.372	14.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	844.37160		0.08444		778.57070	0.07786	844.372	14.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	422.15630		0.04222		479.17180	0.04792	422.156	14.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	914.15630		0.09142		845.17180	0.08452	914.156	14.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	394.02780		0.03940		447.97370	0.04480	394.028	14.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	986.02780		0.09860		913.97370	0.09140	986.028	14.97	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.94458		110.94458		110.85554	110.85554			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	954.58000		0.95458		865.54000	0.86554	954.580		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	944.58000		0.94458		855.54000	0.85554	944.580		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	934.58000		0.93458		845.54000	0.84554	934.580		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	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 07/11/2013	Bond Future			9.38642		84.34237		9.42029	84.08044			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,421.87000		7.42187		7,683.80000	7.68380	7,421.870		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,333.59000		7.33359		7,595.52000	7.59552	7,333.590		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,245.44000		7.24544		7,507.37000	7.50737	7,245.440		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.49835		85.45191		9.53334	85.18654			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	315.74000		0.31574		50.37000	0.05037	315.740		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	391.27000		0.39127		125.90000	0.12590	391.270		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	466.69000		0.46669		201.32000	0.20132	466.690		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		0.00000	0.00000	0.000		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 07/11/2013	GOVI			439.99800		439.99800		438.98500	438.98500			0.00	0	131.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	59,920.00000		5.99200		70,050.00000	7.00500	59,920.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	60,020.00000		6.00200		70,150.00000	7.01500	60,020.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	60,120.00000		6.01200		70,250.00000	7.02500	60,120.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			445.78600		445.78600		444.76000	444.76000			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	57,960.00000		5.79600		47,700.00000	4.77000	57,960.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	57,860.00000		5.78600		47,600.00000	4.76000	57,860.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	57,760.00000		5.77600		47,500.00000	4.75000	57,760.000		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
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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 07/11/2013	Index Future			196.68500		196.68500		196.50500	196.50500			0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			199.29700		199.29700		199.11400	199.11400			0.00	0	190.00
ILBI	On 07/11/2013	Index Future			532.87700		532.87700		532.62300	532.62300			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			540.06000		540.06000		539.80400	539.80400			0.00	0	186.00
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 16/10/2013	Jibar Tradeable Future			5.14000		94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.15000		94.85000		5.16000	94.84000			0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.19000		94.81000		5.19000	94.81000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.21000		94.79000		5.22000	94.78000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.29000		94.71000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.33000		94.67000		5.34000	94.66000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.63000		94.37000		5.68000	94.32000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.85000		94.15000		5.92000	94.08000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.09000		93.91000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.35000		93.65000		6.42000	93.58000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.60000		93.40000		6.67000	93.33000			0.00	0	1,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.85000		93.15000		6.92000	93.08000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.36470		8.36470		8.39110	8.39110		9.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	265.69890		0.26570		288.41610	0.28842	265.699	9.28	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	40.99890		0.04100		37.31610	0.03732	40.999	9.28	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	258.18310		0.25818		280.66960	0.28067	258.183	9.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	43.48310		0.04348		39.56960	0.03957	43.483	9.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	250.77520		0.25078		273.02290	0.27302	250.775	9.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	46.07520		0.04608		41.92290	0.04192	46.075	9.29	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.42750		8.42750		8.45390	8.45390		11.06	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	405.08440		0.40508		426.57280	0.42657	405.084	10.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	117.58440		0.11758		112.67280	0.11267	117.584	10.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	398.42720		0.39843		419.84390	0.41984	398.427	10.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	120.92720		0.12093		115.94390	0.11594	120.927	10.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	391.83410		0.39183		413.18030	0.41318	391.834	10.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	124.33410		0.12433		119.28030	0.11928	124.334	10.97	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			10.00740		10.00740	0.09989	9.89900	9.89900		17.00	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	4,709.16770		0.47092	0.09989	3,959.44770	0.39594	4,709.168	18.17	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,535.16770		0.15352	0.09989	1,869.44770	0.18694	1,535.168	18.17	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	4,638.19980		0.46382	0.09989	3,893.18480	0.38932	4,638.200	18.13	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,564.19980		0.15642	0.09989	1,903.18480	0.19032	1,564.200	18.13	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	4,567.68850		0.45677	0.09989	3,827.42520	0.38274	4,567.688	18.09	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,593.68850		0.15937	0.09989	1,937.42520	0.19374	1,593.689	18.09	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.50059		103.19415		7.54384	102.90571			0.00	0	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.49	Put	7,047.98000		7.04798		7,336.42000	7.33642	7,047.980		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	6,975.25000		6.97525		7,263.69000	7.26369	6,975.250		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	6,902.57000		6.90257		7,191.01000	7.19101	6,902.570		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.58797		104.55167		7.63297	104.25952			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	1,622.46000		1.62246		1,330.31000	1.33031	1,622.460		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	1,686.14000		1.68614		1,393.99000	1.39399	1,686.140		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,749.78000		1.74978		1,457.63000	1.45763	1,749.780		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.86791		115.27025		5.89712	115.21562		2.61	0.00	0	27,654.00
R157	On 07/11/2013	Bond Future	5.59	Call	102.06000		0.10206		97.06000	0.09706	102.060	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	623.63000		0.62363		673.26000	0.67326	623.630	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	106.68000		0.10668		101.39000	0.10139	106.680	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	609.43000		0.60943		658.77000	0.65877	609.430	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	111.45000		0.11145		105.87000	0.10587	111.450	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	595.38000		0.59538		644.43000	0.64443	595.380	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.97448		116.78666		6.00884	116.73138		2.41	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	385.76000		0.38576		373.28000	0.37328	385.760	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	925.85000		0.92585		968.65000	0.96865	925.850	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	391.90000		0.39190		379.22000	0.37922	391.900	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	915.79000		0.91579		958.39000	0.95839	915.790	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	398.09000		0.39809		385.22000	0.38522	398.090	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	905.79000		0.90579		948.20000	0.94820	905.790	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.08019		111.55189		6.12138	111.49609		2.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	268.95000		0.26895		269.67000	0.26967	268.950	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,484.62000		1.48462		1,541.14000	1.54114	1,484.620	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,474.29000		1.47429		1,530.74000	1.53074	1,474.290	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	272.38000		0.27238		273.03000	0.27303	272.380	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	275.83000		0.27583		276.42000	0.27642	275.830	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,463.98000		1.46398		1,520.37000	1.52037	1,463.980	2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.17168		113.11552		6.22259	113.05944		2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,177.80000		1.17780		1,156.30000	1.15630	1,177.800	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	554.22000		0.55422		588.80000	0.58880	554.220	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,184.91000		1.18491		1,163.28000	1.16328	1,184.910	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	550.41000		0.55041		584.86000	0.58486	550.410	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,192.03000		1.19203		1,170.28000	1.17028	1,192.030	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	546.61000		0.54661		580.94000	0.58094	546.610	2.05	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.89046		125.19221		7.93365	124.79412		13.62	0.00	0	57,222.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.76000		0.00076		0.76000	0.00076	0.760	13.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	13,854.04000		13.85404		14,252.13000	14.25213	13,854.040	13.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	5.75000		0.00575		5.51000	0.00551	5.750	13.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,212.62000		11.21262		11,610.47000	11.61047	11,212.620	13.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,214.50000		2.21450		2,029.10000	2.02910	2,214.500	13.62	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,208.39000		1.20839		1,421.08000	1.42108	1,208.390	13.62	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,042.13000		3.04213		2,807.55000	2.80755	3,042.130	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	767.09000		0.76709		930.60000	0.93060	767.090	13.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Put	741.11000		0.74111		901.22000	0.90122	741.110	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,106.07000		3.10607		2,868.09000	2.86809	3,106.070	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,170.60000		3.17060		2,929.24000	2.92924	3,170.600	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	715.82000		0.71582		872.55000	0.87255	715.820	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,776.04000		3.77604		3,505.51000	3.50551	3,776.040	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	517.12000		0.51712		644.68000	0.64468	517.120	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	186.67000		0.18667		249.76000	0.24976	186.670	13.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,639.51000		5.63951		5,304.51000	5.30451	5,639.510	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,646.08000		7.64608		7,273.58000	7.27358	7,646.080	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	56.44000		0.05644		82.03000	0.08203	56.440	13.99	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,685.44000		9.68544		9,295.94000	9.29594	9,685.440	14.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	14.43000		0.01443		23.02000	0.02302	14.430	14.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.97572		121.54966		8.02044	121.14641		14.25	0.00	0	125.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,874.95000		2.87495		2,725.06000	2.72506	2,874.950	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,032.06000		5.03206		5,285.42000	5.28542	5,032.060	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,912.63000		2.91263		2,761.28000	2.76128	2,912.630	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,977.14000		4.97714		5,229.04000	5.22904	4,977.140	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,950.62000		2.95062		2,797.80000	2.79780	2,950.620	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,922.62000		4.92262		5,173.05000	5.17305	4,922.620	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	8,098.57000		8.09857		7,793.52000	7.79352	8,098.570	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,375.84000		1.37584		1,474.04000	1.47404	1,375.840	14.63	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.06150		123.18791		8.10781	122.77949		14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,950.15000		1.95015		1,873.52000	1.87352	1,950.150	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,985.75000		10.98575		11,317.54000	11.31754	10,985.750	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,973.79000		1.97379		1,895.44000	1.89544	1,973.790	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,911.65000		10.91165		11,241.72000	11.24172	10,911.650	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,837.86000		10.83786		11,166.21000	11.16621	10,837.860	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,997.63000		1.99763		1,917.56000	1.91756	1,997.630	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	3,083.10000		3.08310		2,953.66000	2.95366	3,083.100	14.00	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,193.88000		8.19388		8,472.86000	8.47286	8,193.880	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,316.02000		7.31602		7,053.99000	7.05399	7,316.020	14.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,525.79000		3.52579		3,672.18000	3.67218	3,525.790	14.39	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.14285		119.62241		8.19078	119.20879		14.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,640.25000		6.64025		6,459.84000	6.45984	6,640.250	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,376.77000		5.37677		5,609.98000	5.60998	5,376.770	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,685.77000		6.68577		6,504.40000	6.50440	6,685.770	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,337.11000		5.33711		5,569.36000	5.56936	5,337.110	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,731.44000		6.73144		6,549.11000	6.54911	6,731.440	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,297.68000		5.29768		5,528.97000	5.52897	5,297.680	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	9,765.37000		9.76537		9,525.92000	9.52592	9,765.370	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,299.97000		3.29997		3,474.14000	3.47414	3,299.970	14.35	0.00	0	840.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			279.22274		279.22274		279.01833	279.01833			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	767.26000		0.76726		971.67000	0.97167	767.260		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	777.26000		0.77726		981.67000	0.98167	777.260		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	787.26000		0.78726		991.67000	0.99167	787.260		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
R197	On 07/12/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013		Bond Future		4.88379	107.54967	4.90228	107.52937		1.49	0.00	0	0.00
R201	On 07/11/2013	4.79	Call	Bond Future	110.02000	0.11002	105.61000	0.10561	110.020	1.48	0.00	0	0.00
R201	On 07/11/2013	4.79	Put	Bond Future	213.13000	0.21313	229.02000	0.22902	213.130	1.48	0.00	0	0.00
R201	On 07/11/2013	4.80	Call	Bond Future	114.43000	0.11443	109.93000	0.10993	114.430	1.48	0.00	0	0.00
R201	On 07/11/2013	4.80	Put	Bond Future	206.54000	0.20654	222.34000	0.22234	206.540	1.48	0.00	0	0.00
R201	On 07/11/2013	4.81	Call	Bond Future	118.95000	0.11895	114.37000	0.11437	118.950	1.48	0.00	0	0.00
R201	On 07/11/2013	4.81	Put	Bond Future	200.06000	0.20006	215.78000	0.21578	200.060	1.48	0.00	0	0.00
R201	On 06/02/2014		Bond Future		4.75482	104.55665	4.77883	104.53614		1.27	0.00	0	0.00
R201	On 06/02/2014	5.24	Call	Bond Future	553.55000	0.55355	542.34000	0.54234	553.550	1.31	0.00	0	0.00
R201	On 06/02/2014	5.24	Put	Bond Future	140.34000	0.14034	149.64000	0.14964	140.340	1.31	0.00	0	0.00
R201	On 06/02/2014	5.25	Call	Bond Future	559.75000	0.55975	548.45000	0.54845	559.750	1.31	0.00	0	0.00
R201	On 06/02/2014	5.25	Put	Bond Future	138.05000	0.13805	147.26000	0.14726	138.050	1.31	0.00	0	0.00
R201	On 06/02/2014	5.26	Call	Bond Future	565.99000	0.56599	554.59000	0.55459	565.990	1.31	0.00	0	0.00
R201	On 06/02/2014	5.26	Put	Bond Future	135.80000	0.13580	144.91000	0.14491	135.800	1.31	0.00	0	0.00
R201	On 08/05/2014		Bond Future		4.46875	105.96587	4.50257	105.94532		1.04	0.00	0	0.00
R201	On 08/05/2014	4.74	Call	Bond Future	420.41000	0.42041	412.51000	0.41251	420.410	1.05	0.00	0	0.00
R201	On 08/05/2014	4.74	Put	Bond Future	255.73000	0.25573	268.38000	0.26838	255.730	1.05	0.00	0	0.00
R201	On 08/05/2014	4.75	Put	Bond Future	253.18000	0.25318	265.76000	0.26576	253.180	1.05	0.00	0	0.00
R201	On 08/05/2014	4.75	Call	Bond Future	423.92000	0.42392	415.95000	0.41595	423.920	1.05	0.00	0	0.00
R201	On 08/05/2014	4.76	Call	Bond Future	427.75000	0.42775	419.72000	0.41972	427.750	1.05	0.00	0	0.00
R201	On 08/05/2014	4.76	Put	Bond Future	250.95000	0.25095	263.47000	0.26347	250.950	1.05	0.00	0	0.00
R201	On 07/08/2014		Bond Future		3.60728	103.04097	3.66314	103.02058		0.68	0.00	0	0.00
R201	On 07/08/2014	5.29	Call	Bond Future	675.28000	0.67528	663.95000	0.66395	675.280	0.72	0.00	0	0.00
R201	On 07/08/2014	5.29	Put	Bond Future	64.57000	0.06457	73.63000	0.07363	64.570	0.72	0.00	0	0.00
R201	On 07/08/2014	5.30	Call	Bond Future	678.24000	0.67824	666.85000	0.66685	678.240	0.72	0.00	0	0.00
R201	On 07/08/2014	5.30	Put	Bond Future	63.92000	0.06392	72.92000	0.07292	63.920	0.72	0.00	0	0.00
R201	On 07/08/2014	5.31	Call	Bond Future	681.20000	0.68120	669.76000	0.66976	681.200	0.72	0.00	0	0.00
R201	On 07/08/2014	5.31	Put	Bond Future	63.28000	0.06328	72.23000	0.07223	63.280	0.72	0.00	0	0.00
R201	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013		Bond Future		206.45690	206.45690	205.68277	205.68277			0.00	0	43,395.00
R202	On 07/11/2013	208.99	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	5.05	0.00	0	0.00
R202	On 07/11/2013	208.99	Put	Bond Future	2,533.10000	2.53310	3,307.23000	3.30723	2,533.100	5.05	0.00	0	0.00
R202	On 07/11/2013	209.00	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	5.08	0.00	0	0.00
R202	On 07/11/2013	209.00	Put	Bond Future	2,543.10000	2.54310	3,317.23000	3.31723	2,543.100	5.08	0.00	0	0.00
R202	On 07/11/2013	209.01	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	5.08	0.00	0	0.00
R202	On 07/11/2013	209.01	Put	Bond Future	2,553.10000	2.55310	3,327.23000	3.32723	2,553.100	5.08	0.00	0	0.00
R202	On 07/12/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013		Bond Future		6.53868	107.03655	6.57766	106.90155		5.15	0.00	0	19,563.00
R203	On 07/11/2013	5.71	Call	Bond Future	7.08000	0.00708	6.19000	0.00619	7.080	5.05	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	Bond Future	2,927.73000	2.92773	3,061.84000	3.06184	2,927.730	5.05	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	Bond Future	46.42000	0.04642	40.70000	0.04070	46.420	5.08	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	Bond Future	1,969.30000	1.96930	2,098.58000	2.09858	1,969.300	5.08	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	Bond Future	49.21000	0.04921	43.19000	0.04319	49.210	5.08	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	Bond Future	1,936.66000	1.93666	2,065.64000	2.06564	1,936.660	5.08	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	Bond Future	52.18000	0.05218	45.77000	0.04577	52.180	5.08	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	Bond Future	1,904.22000	1.90422	2,032.81000	2.03281	1,904.220	5.08	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	Bond Future	104,807.03000	104.80703	104,672.03000	104.67203	104,807.030	5.35	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	5.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future			6.64239		108.44464		6.68456	108.30791		4.94	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	373.61000		0.37361		352.87000	0.35287	373.610	4.84	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,650.20000		2.65020		2,766.19000	2.76619	2,650.200	4.84	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	535.53000		0.53553		506.91000	0.50691	535.530	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,181.42000		2.18142		2,289.53000	2.28953	2,181.420	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	545.20000		0.54520		516.14000	0.51614	545.200	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,158.02000		2.15802		2,265.69000	2.26569	2,158.020	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	555.00000		0.55500		525.48000	0.52548	555.000	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,134.76000		2.13476		2,241.97000	2.24197	2,134.760	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,536.53000		1.53653		1,468.41000	1.46841	1,536.530	4.96	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	897.70000		0.89770		966.31000	0.96631	897.700	4.96	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.74388		105.74523		6.78960	105.60689		4.84	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	441.06000		0.44106		421.75000	0.42175	441.060	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,536.34000		3.53634		3,655.37000	3.65537	3,536.340	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	447.43000		0.44743		427.86000	0.42786	447.430	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,511.33000		3.51133		3,630.10000	3.63010	3,511.330	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	454.10000		0.45410		434.04000	0.43404	454.100	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,486.62000		3.48662		3,604.90000	3.60490	3,486.620	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,679.62000		1.67962		1,607.81000	1.60781	1,679.620	4.86	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,389.04000		1.38904		1,455.57000	1.45557	1,389.040	4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,723.83000		2.72383		2,625.62000	2.62562	2,723.830	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	760.02000		0.76002		800.15000	0.80015	760.020	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.83864		107.22700		6.88840	107.08718		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,771.19000		1.77119		1,711.64000	1.71164	1,771.190	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,767.36000		1.76736		1,847.63000	1.84763	1,767.360	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,483.95000		2.48395		2,408.58000	2.40858	2,483.950	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,224.17000		1.22417		1,288.62000	1.28862	1,224.170	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,501.42000		2.50142		2,425.71000	2.42571	2,501.420	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,213.94000		1.21394		1,278.05000	1.27805	1,213.940	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,518.94000		2.51894		2,442.88000	2.44288	2,518.940	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,203.78000		1.20378		1,267.54000	1.26754	1,203.780	4.67	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.87130		98.75191		8.90950	98.39058			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	4,900.74000		4.90074		4,539.41000	4.53941	4,900.740	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	4,987.88000		4.98788		4,626.55000	4.62655	4,987.880	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	5,074.88000		5.07488		4,713.55000	4.71355	5,074.880	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.96112		95.79425		9.00050	95.42822			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,693.24000		3.69324		3,327.21000	3.32721	3,693.240	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	3,780.67000		3.78067		3,414.64000	3.41464	3,780.670	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	3,867.96000		3.86796		3,501.93000	3.50193	3,867.960	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.05247		97.08550		9.09305	96.71476			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,839.80000		2.83980		2,469.06000	2.46906	2,839.800	0.00	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	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	2,927.00000		2.92700		2,556.26000	2.55626	2,927.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	3,014.06000		3.01406		2,643.32000	2.64332	3,014.060	0.00	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	0.00	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 07/11/2013	Bond Future		6.76109	108.41205		6.78940	108.28770		7.25	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	135.19000	0.13519	131.14000	0.13114	135.190	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,231.11000	2.23111	2,351.41000	2.35141	2,231.110	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	141.56000	0.14156	137.21000	0.13721	141.560	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,192.46000	2.19246	2,312.46000	2.31246	2,192.460	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	148.17000	0.14817	143.49000	0.14349	148.170	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,154.07000	2.15407	2,273.74000	2.27374	2,154.070	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,403.95000	1.40395	1,336.68000	1.33668	1,403.950	7.31	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	360.14000	0.36014	417.22000	0.41722	360.140	7.31	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future		6.85125	105.80818		6.88132	105.68227		7.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	881.24000	0.88124	868.25000	0.86825	881.240	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,836.04000	2.83604	2,948.96000	2.94896	2,836.040	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	895.21000	0.89521	881.89000	0.88189	895.210	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,807.16000	2.80716	2,919.75000	2.91975	2,807.160	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	909.34000	0.90934	895.68000	0.89568	909.340	7.10	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,778.46000	2.77846	2,890.71000	2.89071	2,778.460	7.10	0.00	0	0.00
R204	On 08/05/2014	Bond Future		6.94416	107.23425		6.97615	107.10689		6.83	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	812.27000	0.81227	808.19000	0.80819	812.270	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,491.89000	4.49189	4,615.17000	4.61517	4,491.890	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	822.90000	0.82290	818.12000	0.81812	822.900	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,460.97000	4.46097	4,583.55000	4.58355	4,460.970	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	833.62000	0.83362	828.15000	0.82815	833.620	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,430.15000	4.43015	4,552.04000	4.55204	4,430.150	6.69	0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.03133	104.70501		7.06539	104.57634		6.75	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,393.51000	3.39351	3,331.13000	3.33113	3,393.510	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,862.48000	1.86248	1,928.77000	1.92877	1,862.480	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,415.89000	3.41589	3,353.20000	3.35320	3,415.890	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,847.75000	1.84775	1,913.73000	1.91373	1,847.750	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,438.35000	3.43835	3,375.35000	3.37535	3,438.350	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,833.11000	1.83311	1,898.78000	1.89878	1,833.110	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,201.38000	4.20138	4,128.79000	4.12879	4,201.380	6.95	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,417.64000	1.41764	1,473.72000	1.47372	1,417.640	6.95	0.00	0	530.00
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 07/11/2013	Bond Future		7.09131	103.13220		7.13986	102.89194		9.04	72,811,333.20	706	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	236.21000	0.23621	212.10000	0.21210	236.210	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,249.35000	2.24935	2,465.50000	2.46550	2,249.350	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	245.92000	0.24592	220.80000	0.22080	245.920	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,208.30000	2.20830	2,423.44000	2.42344	2,208.300	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	255.94000	0.25594	229.78000	0.22978	255.940	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,167.60000	2.16760	2,381.70000	2.38170	2,167.600	8.92	0.00	0	0.00
R207	On 06/02/2014	Bond Future		7.18334	100.84980		7.23446	100.60643		9.03	109,018,633.80	1,081	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	970.82000	0.97082	914.65000	0.91465	970.820	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,602.75000	3.60275	3,789.95000	3.78995	3,602.750	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	985.71000	0.98571	928.81000	0.92881	985.710	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,568.44000	3.56844	3,754.91000	3.75491	3,568.440	8.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.66	Call	1,000.77000		1.00077		943.13000	0.94313	1,000.770	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,534.34000		3.53434	3,720.07000	3.72007	3,534.340		8.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.28044		102.20908	7.33433	101.96268			8.82	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	872.95000		0.87295	842.22000	0.84222	872.950		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,022.00000		6.02200	6,237.67000	6.23767	6,022.000		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	883.42000		0.88342	852.30000	0.85230	883.420		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,983.81000		5.98381	6,199.09000	6.19909	5,983.810		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	893.98000		0.89398	862.47000	0.86247	893.980		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,945.73000		5.94573	6,160.62000	6.16062	5,945.730		8.65	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.37318		100.00060	7.43006	99.75120			8.78	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,885.86000		3.88586	3,782.02000	3.78202	3,885.860		8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,506.34000		2.50634	2,651.90000	2.65190	2,506.340		8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,910.85000		3.91085	3,806.44000	3.80644	3,910.850		8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,488.17000		2.48817	2,633.16000	2.63316	2,488.170		8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,935.93000		3.93593	3,830.95000	3.83095	3,935.930		8.85	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,470.11000		2.47011	2,614.53000	2.61453	2,470.110		8.85	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.25561		97.93573	7.29892	97.69614			10.00	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	169.75000		0.16975	151.39000	0.15139	169.750		9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,792.03000		2.79203	3,013.26000	3.01326	2,792.030		9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	177.78000		0.17778	158.56000	0.15856	177.780		9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,742.83000		2.74283	2,963.20000	2.96320	2,742.830		9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	186.11000		0.18611	165.99000	0.16599	186.110		9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,693.98000		2.69398	2,913.45000	2.91345	2,693.980		9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,777.87000		1.77787	1,631.76000	1.63176	1,777.870		10.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	435.41000		0.43541	528.89000	0.52889	435.410		10.09	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.34334		99.22408	7.38862	98.98143			10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	940.52000		0.94052	897.70000	0.89770	940.520		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,246.33000		4.24633	4,446.16000	4.44616	4,246.330		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	955.88000		0.95588	912.39000	0.91239	955.880		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,205.78000		4.20578	4,404.94000	4.40494	4,205.780		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	971.42000		0.97142	927.26000	0.92726	971.420		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,165.45000		4.16545	4,363.94000	4.36394	4,165.450		9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.43084		97.16493	7.47822	96.91916			10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	825.78000		0.82578	798.40000	0.79840	825.780		9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,982.50000		6.98250	7,200.89000	7.20089	6,982.500		9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	836.53000		0.83653	808.77000	0.80877	836.530		9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,937.24000		6.93724	7,155.25000	7.15525	6,937.240		9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,892.11000		6.89211	7,109.74000	7.10974	6,892.110		9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	847.39000		0.84739	819.25000	0.81925	847.390		9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.51362		98.52644	7.56319	98.27767			9.67	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,160.96000		4.16096	4,023.60000	4.02360	4,160.960		9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,783.92000		2.78392	2,895.33000	2.89533	2,783.920		9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,189.37000		4.18937	4,051.45000	4.05145	4,189.370		9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,762.96000		2.76296	2,873.81000	2.87381	2,762.960		9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,217.86000		4.21786	4,079.38000	4.07938	4,217.860		9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,742.12000		2.74212	2,852.41000	2.85241	2,742.120		9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	5,648.62000		5.64862	5,485.02000	5.48502	5,648.620		9.95	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,889.13000		1.88913	1,974.30000	1.97430	1,889.130		9.95	0.00	0	630.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.72961		76.51777		8.76252	76.25876		20.47	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,241.47000		1.24147	1,165.86000	1.16586	1,241.470	1,241.470	20.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,873.75000		1.87375	2,057.15000	2.05715	1,873.750	1,873.750	20.43	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,779.76000		1.77976	1,675.13000	1.67513	1,779.760	1,779.760	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,305.54000		1.30554	1,459.92000	1.45992	1,305.540	1,305.540	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,822.62000		1.82262	1,715.84000	1.71584	1,822.620	1,822.620	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,270.32000		1.27032	1,422.55000	1.42255	1,270.320	1,270.320	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,235.78000		1.23578	1,385.85000	1.38585	1,235.780	1,235.780	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,866.04000		1.86604	1,757.10000	1.75710	1,866.040	1,866.040	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,234.48000		4.23448	4,038.22000	4.03822	4,234.480	4,234.480	20.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	295.61000		0.29561	358.36000	0.35836	295.610	295.610	20.78	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,179.06000		5.17906	4,961.33000	4.96133	5,179.060	5,179.060	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	164.47000		0.16447	205.75000	0.20575	164.470	164.470	20.88	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,825.82000		5.82582	5,597.03000	5.59703	5,825.820	5,825.820	20.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	108.20000		0.10820	138.42000	0.13842	108.200	108.200	20.94	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,134.51000		7.13451	6,890.70000	6.89070	7,134.510	7,134.510	21.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	43.77000		0.04377	58.97000	0.05897	43.770	43.770	21.06	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.81213		77.52437	8.84599	77.26198			20.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,654.33000		2.65433	2,548.63000	2.54863	2,654.330	2,654.330	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,815.92000		4.81592	4,972.61000	4.97261	4,815.920	4,815.920	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,686.29000		2.68629	2,579.69000	2.57969	2,686.290	2,686.290	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,766.75000		4.76675	4,922.54000	4.92254	4,766.750	4,766.750	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,718.48000		2.71848	2,610.98000	2.61098	2,718.480	2,718.480	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,717.95000		4.71795	4,872.84000	4.87284	4,717.950	4,717.950	20.84	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.89369		75.42432	8.92851	75.15855			21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,557.11000		10.55711	10,769.82000	10.76982	10,557.110	10,557.110	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,769.37000		1.76937	1,716.31000	1.71631	1,769.370	1,769.370	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,789.15000		1.78915	1,735.56000	1.73556	1,789.150	1,789.150	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,486.23000		10.48623	10,698.41000	10.69841	10,486.230	10,486.230	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,809.08000		1.80908	1,754.97000	1.75497	1,809.080	1,809.080	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,415.64000		10.41564	10,627.30000	10.62730	10,415.640	10,415.640	20.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.97176		76.48131	9.00754	76.21215			20.96	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,988.40000		5.98840	5,858.99000	5.85899	5,988.400	5,988.400	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,476.36000		5.47636	5,616.11000	5.61611	5,476.360	5,476.360	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,025.65000		6.02565	5,895.95000	5.89595	6,025.650	6,025.650	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,439.03000		5.43903	5,578.49000	5.57849	5,439.030	5,439.030	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,062.99000		6.06299	5,933.00000	5.93300	6,062.990	6,062.990	21.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,401.91000		5.40191	5,541.08000	5.54108	5,401.910	5,401.910	21.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/11/2013	Bond Future			158.40006		158.40006	158.27936	158.27936				0.00	0	1,449.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	1,589.94000	1.58994	1,710.64000	1.71064	1,589.940		1,589.940		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	1,599.94000	1.59994	1,720.64000	1.72064	1,599.940		1,599.940		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	1,609.94000	1.60994	1,730.64000	1.73064	1,609.940		1,609.940		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.45261	128.45261	128.37269	128.37269					0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,537.39000	1.53739	1,617.31000	1.61731	1,537.390		1,537.390		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,547.39000	1.54739	1,627.31000	1.62731	1,547.390		1,547.390		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,557.39000	1.55739	1,637.31000	1.63731	1,557.390		1,557.390		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.34273	131.34273	131.24839	131.24839					0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,647.27000	1.64727	1,741.61000	1.74161	1,647.270		1,647.270		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,657.27000	1.65727	1,751.61000	1.75161	1,657.270		1,657.270		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,667.27000	1.66727	1,761.61000	1.76161	1,667.270		1,667.270		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.54113	87.59647	8.58435	87.24982				18.10	2,803,087.04	32	19,436.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,758.26000	1.75826	1,602.43000	1.60243	1,758.260		1,758.260	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,366.45000	1.36645	1,557.27000	1.55727	1,366.450		1,366.450	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,801.60000	1.80160	1,642.66000	1.64266	1,801.600		1,801.600	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,329.93000	1.32993	1,517.64000	1.51764	1,329.930		1,329.930	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,845.52000	1.84552	1,683.48000	1.68348	1,845.520		1,845.520	18.18	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,294.11000	1.29411	1,478.72000	1.47872	1,294.110		1,294.110	18.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.63028	88.74880	8.67484	88.39764				18.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,546.82000	2.54682	2,432.19000	2.43219	2,546.820		2,546.820	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,298.77000	5.29877	5,535.30000	5.53530	5,298.770		5,298.770	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,577.94000	2.57794	2,462.18000	2.46218	2,577.940		2,577.940	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,247.21000	5.24721	5,482.61000	5.48261	5,247.210		5,247.210	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,609.28000	2.60928	2,492.41000	2.49241	2,609.280		2,609.280	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,195.98000	5.19598	5,430.27000	5.43027	5,195.980		5,195.980	18.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.71492	86.40666	8.76080	86.05101				19.04	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,789.68000	1.78968	1,717.95000	1.71795	1,789.680		1,789.680	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,775.19000	10.77519	11,059.11000	11.05911	10,775.190		10,775.190	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,809.37000	1.80937	1,736.96000	1.73696	1,809.370		1,809.370	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,705.18000	10.70518	10,988.42000	10.98842	10,705.180		10,705.180	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,829.21000	1.82921	1,756.11000	1.75611	1,829.210		1,829.210	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,635.44000	10.63544	10,917.99000	10.91799	10,635.440		10,635.440	18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.79700	87.61744	8.84425	87.25711				18.77	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,063.91000	6.06391	5,863.55000	5.86355	6,063.910		6,063.910	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,735.90000	5.73590	5,895.87000	5.89587	5,735.900		5,735.900	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,101.97000	6.10197	5,899.94000	5.89994	6,101.970		6,101.970	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,697.95000	5.69795	5,856.25000	5.85625	5,697.950		5,697.950	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,140.14000	6.14014	5,936.44000	5.93644	6,140.140		6,140.140	18.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,660.20000	5.66020	5,816.83000	5.81683	5,660.200		5,660.200	18.84	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013		Bond Future	8.88528	76.95000		8.92838	76.60130		21.59	0.00	0	2,427.00
R214	On 07/11/2013	7.79	Call	14.68000	0.01468		13.67000	0.01367	14.680	21.14	0.00	0	0.00
R214	On 07/11/2013	7.79	Put	9,856.92000	9.85692	10,204.61000	10.20461		9,856.920	21.14	0.00	0	0.00
R214	On 07/11/2013	7.80	Call	15.65000	0.01565		14.56000	0.01456	15.650	21.14	0.00	0	0.00
R214	On 07/11/2013	7.80	Put	9,758.74000	9.75874	10,106.35000	10.10635		9,758.740	21.14	0.00	0	0.00
R214	On 07/11/2013	7.81	Call	16.68000	0.01668		15.50000	0.01550	16.680	21.14	0.00	0	0.00
R214	On 07/11/2013	7.81	Put	9,660.82000	9.66082	10,008.34000	10.00834		9,660.820	21.14	0.00	0	0.00
R214	On 06/02/2014		Bond Future	8.97073	77.96226		9.01511	77.60908		22.51	0.00	0	0.00
R214	On 06/02/2014	8.99	Call	3,965.76000	3.96576	3,804.70000	3.80470		3,965.760	22.51	0.00	0	0.00
R214	On 06/02/2014	8.99	Put	3,812.07000	3.81207	4,004.19000	4.00419		3,812.070	22.51	0.00	0	0.00
R214	On 06/02/2014	9.00	Call	4,004.87000	4.00487	3,842.66000	3.84266		4,004.870	22.51	0.00	0	0.00
R214	On 06/02/2014	9.00	Put	3,771.62000	3.77162	3,962.59000	3.96259		3,771.620	22.51	0.00	0	0.00
R214	On 06/02/2014	9.01	Call	4,044.69000	4.04469	3,881.32000	3.88132		4,044.690	22.52	0.00	0	0.00
R214	On 06/02/2014	9.01	Put	3,732.03000	3.73203	3,921.84000	3.92184		3,732.030	22.52	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013		Bond Future	8.94075	99.71425		8.98897	99.21320			0.00	0	10,220.00
R248	On 07/11/2013	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.84	Put	12,806.91000	12.80691	13,307.96000	13.30796		12,806.910		0.00	0	0.00
R248	On 07/11/2013	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.85	Put	12,677.58000	12.67758	13,178.63000	13.17863		12,677.580		0.00	0	0.00
R248	On 07/11/2013	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.86	Put	12,548.51000	12.54851	13,049.56000	13.04956		12,548.510		0.00	0	0.00
R248	On 06/02/2014		Bond Future	9.02828	101.02597		9.07800	100.51850			0.00	0	0.00
R248	On 06/02/2014	9.09	Call	629.24000	0.62924	121.77000	0.12177		629.240		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Call	730.51000	0.73051	223.04000	0.22304		730.510		0.00	0	0.00
R248	On 06/02/2014	9.10	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Call	831.59000	0.83159	324.12000	0.32412		831.590		0.00	0	0.00
R248	On 06/02/2014	9.11	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013		Foreign Exchange Future	19,545.08000	19,545.08000		19,716.25000	19,716.25000			0.00	0	0.00

Total for Derivatives : **800,391,386.54** **46,724** **2 110 058.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.27803			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.52000	109.05858		6.52000	109.00156			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.44655			0.00	100,000,000	100,000,000.00
AA05	On 22/03/2019		Spot Bond	7.95500	106.43005		7.95500	106.36127			0.00	0	4,400,000,000.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.02289			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.14224			0.00	0	110,000,000.00
AB013	On 21/11/2018		Spot Bond	8.82000	101.32182		8.82000	101.25055			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
AB06	On 27/03/2015	Spot Bond		6.87000	102.18171		6.87000	102.12454			0.00	0	520,000,000.00
AB07	On 07/03/2014	Spot Bond		6.07500	102.07253		6.07500	102.02273			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.47150			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.25000	110.88691		8.25000	110.81386			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.90000	134.46994		0.90000	134.32177			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.29000	130.91127		2.29000	263.86176			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.00074			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81962			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10714			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.55976			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.58502			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.60173			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.18000	106.78766		7.18000	106.72525			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.83671			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.67500	103.10020		6.67500	103.04412			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.17214			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32901			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14548			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.17617			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19157			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44766			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.53930			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.50139			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.57245			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
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95329			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96444			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.35000	133.36625		5.35000	133.17189			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.96000	124.51152		2.96000	124.35332			0.00	0	802,790,400.00
ABLI04	On 11/10/2016	Spot Bond		2.85000	115.55724		2.85000	115.41158			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.50000	99.26789		4.50000	99.12992			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.84000	100.40641		5.84000	101.67252			0.00	0	506,021,400.00
ABLS2A	On 13/07/2016	Spot Bond		10.55000	115.63860		10.55000	115.54172			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12456			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.44709			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.47255			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.49635			0.00	30,000,000	15,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.15000	110.52935		4.15000	110.37863			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	40.66164		100.00000	40.36361			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.03000	162.51174		2.03000	162.31775			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.63767		2.76000	154.44407			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.06000	166.81883		2.06000	166.61944			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.28000	162.26427		2.28000	162.06729			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.54625	73.27616		7.54625	73.22190			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.54625	73.27616		7.54625	73.22190			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.19000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47496			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.54000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.00000			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
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.98000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.56000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.18850			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07015			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.05000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.21500	105.71270		6.21500	105.65967			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.16000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.83000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.54000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.32000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35842			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.71000	113.25405		6.71000	113.19212			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03582			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.47000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77500	92.98350		2.77500	99.39784			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.25394		2.76000	144.29540			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.88000	109.94069		2.88000	187.62826			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	84.58000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.13000	92.18953		9.13000	92.44534			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	92.22000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.88539			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
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			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		9.37000	110.78391		9.37000	111.83729			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		9.31500	112.23888		9.31500	112.27465			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.45000	91.13044		8.45000	91.06829			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.22000			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		9.41000	110.57442		9.41000	111.52079			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.29000			0.00	0	0.00
ABN89	On 14/10/2016	Spot Bond		100.00000	12.50000		100.00000	0.00000			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond		100.00000	12.50000		100.00000	0.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.85000	108.35350		7.85000	108.28437			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.47000	106.52358		6.47000	106.46830			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.45000	101.91972		8.45000	101.85060			0.00	0	530,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.57000	95.32027		9.57000	95.24645			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.17000	105.65134		7.17000	105.58968			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.53000	129.06812		1.53000	128.91939			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.10000	132.91651		2.10000	267.90760			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.84000	123.14382		0.84000	125.75247			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
ABSI4	On 31/01/2022	Spot Bond	1.99000	123.69419		1.99000	126.02885			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	30.88213		100.00000	30.65823			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.87000	105.72324		10.87000	105.63054			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.47504			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.42965		100.00000	2.41184			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.51512			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.08333			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	14.48182		100.00000	14.37568			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43495			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.32817		11.00000	59.27730			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.26837		100.00000	9.20043			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.10693			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.35069			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59027			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65300			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56228			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58119			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58951			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.67478			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.67478			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68527			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54716			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
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68527			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66429			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.20294			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53649			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.52831			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.42315			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.52831			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56989			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.58858			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.59613			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.58102			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.49039			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54717			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.90500	105.99736		8.90500	105.92044			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.50184			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.07500	102.49357		7.07500	102.43516			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.47551			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.80628			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.54917			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.81924			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.57693			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.00711			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.01863			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.56223			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
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.08383				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.08383				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.81924				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.97619				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.54328				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.53874				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.68459				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.89666				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.68423				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.23816				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.38720				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.63294				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	103.02269				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.42816				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.56452				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.47298				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.46463				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.55258				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.19780				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.49197				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.47906				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.50411				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.55106				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.52453				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.49425				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
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50260			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.85804	10.23000	100.77469			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.51078			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49804			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.69867			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	110.43758			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.46940			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.89500	107.22934	8.89500	107.15287			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54872			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.34624	1.75000	109.34095			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50184			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50318			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53539			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.55410			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.51666			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.55035			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53164			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57278			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.87788			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.55783			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.03255			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.55035			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.53540			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.56744			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.57727			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
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.49789			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.50928			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.57964			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.57129			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61386			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.53912			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60789			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61013			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61386			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	89.88638			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.58400			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.58400			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	111.71110			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	112.51778			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.50167			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.49642			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.95324			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.99331			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.51066			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.51292			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.53539			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.50242			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.30583			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.26835			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.50406			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
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60693			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.55938			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.42075		100.00000	6.37420			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02327			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.14094			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21929			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.48500	98.00781		7.48500	97.94847			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.86500	103.93763		7.86500	103.87120			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.01000	122.37956		9.01000	122.29118			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	58.05813		100.00000	57.63722			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.79000	110.06491		6.79000	110.00402			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	46.17019		100.00000	45.83546			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.46251		100.00000	11.38657			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.01000	149.27943		3.01000	151.61700			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.85000	101.13734		4.85000	128.28011			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59651			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62222			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11396			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11329			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10245			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.61910			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37813			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.36500	106.24436		8.36500	106.17263			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01655			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86006			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		84.88234	100.00000		84.30359			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.36947			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.83000	109.28927		6.83000	109.22879			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.33949			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30723			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.65500	102.32491		6.65500	102.26971			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.30000	105.93555		8.30000	105.86458			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.36024			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.58922	104.50167		10.58922	103.07000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.55486	102.06578		10.55486	101.49886			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.60052	101.94761		10.60052	101.42602			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.48386			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.64159	102.03048		10.64159	101.35889			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.55011	101.42045		11.55011	101.33111			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.49598			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.49598			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.49604			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.83922	100.94128		10.83922	100.74307			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.76213	103.20651		10.76213	101.47272			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
BAYA14	On 30/09/2015	Spot Bond		10.55486	102.06578		10.55486	101.49886			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.70860	102.55103		10.70860	101.67920			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.90170	96.00483		9.90170	101.21299			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46936			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46193			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46193			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.43580			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.34890	101.08312		10.34890	100.80256			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.07500	100.67116		11.07500	100.58154			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05391			0.00	6,589,530,600	3,294,765,300.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	68.87637		10.22500	98.03810			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.42344			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.79189		12.22500	100.44973			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.45481			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.76500	64.61924		10.76500	100.81328		6,459,000,000,000.00	600,000,000	300,000,000.00	
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.44055			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.45243			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.45243			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43485			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32831			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.45942			0.00	5,800,000,000	2,900,000,000.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.29236			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
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.45942			0.00	8,400,000,000	4,200,000,000.00
BAYB02	On 31/03/2016	Spot Bond		13.58922	104.54116		13.58922	103.17025			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.86980	102.09254		14.86980	101.97856			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.76073	101.99770		13.76073	101.46494			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.60579			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.60579			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.60579			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.62921			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.92329		100.00000	10.86124			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.66664		100.00000	19.52405			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.89885		100.00000	17.76908			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.04867		100.00000	10.96857			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.04867		100.00000	10.96857			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.35837		100.00000	13.26152			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.57480		100.00000	11.49089			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	71.38078		100.00000	70.98714			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01451			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.49646			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.50854			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	105.41129		2.00000	170.74088			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.93000	98.04050		7.93000	145.13734			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
BD0206	On 02/03/2028	Spot Bond		7.93000	99.35125		7.93000	145.42064			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.31500	98.44061		8.31500	98.37453			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.59906			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15891			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.34168			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.76288			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.51641			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	61.26597		100.00000	60.82179			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.45500	99.21813		7.45500	99.15796			149,100,000,000.00	20,000,000	320,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94733			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94866			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94745			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94340			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93936			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92786			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	8.58993		100.00000	10.65957			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38658			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46309			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.49588			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.50681			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63795			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.81275			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.72356		100.00000	6.67482			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.72356		100.00000	6.67482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55182			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59957			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61258			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.90000	103.50035		7.90000	103.43391			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65161			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72082			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.00493		100.00000	5.96092			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.00493		100.00000	5.96092			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.90000	105.36508		5.90000	105.31515			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.49803			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95651			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.38126			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.90336			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90538			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.07107			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90071			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.95258			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.04681			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.43830			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.07774			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.54726			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.60766		100.00000	13.50901			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.47500	112.48729		6.47500	112.42887			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.95000	119.99914		8.95000	119.91352			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.27741			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
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.16715				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.65000		108.98273	8.65000	108.90752				0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.67500		103.78302	10.67500	103.69361				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	102.06152				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.92500		104.96280	10.92500	104.87182				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.40142				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.84000		105.79440	8.84000	105.71982				0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.47392				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.36500		100.46366	11.36500	100.37318				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.46559				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.84058				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.33163				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.77500		97.81412	9.77500	97.73805				0.00	0	2,500,000.00
CCT01	On 23/06/2023	Spot Bond	9.76000		121.42402	9.76000	121.32922				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.61000		117.30933	9.61000	117.21912				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.99000		116.37100	8.99000	116.28623				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.11114				0.00	7,400,000,000	3,700,000,000.00
CGR11	On 28/03/2016	Spot Bond	11.20000		102.51728	11.20000	102.42473				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.47431				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.55136				0.00	10,400,000,000	5,200,000,000.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.86177				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.84071				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.96369				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.05793				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.02579				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
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.00341			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.12168			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.69881			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.78856			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.78856			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.37424			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	66.79705		100.00000	69.29838			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	66.79705		100.00000	69.29838			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	66.79705		100.00000	69.29838			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.56230			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	66.79705		100.00000	69.29838			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.96573			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.79866			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.04722		10.11000	102.96440			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.79866			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20396			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	105.73834			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.44044		2.76000	113.10787			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	110.18385		3.14000	113.00477			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.14547		8.25000	101.07773			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	100.79866			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.79866			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
CLN198		On 13/09/2021	Spot Bond	3.10000	118.11484		3.10000	112.61062			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.02925		2.40000	112.53547			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.81440			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.76726			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.06963			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.07060			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.77000	102.05864		7.77000	101.99454			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12566			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12378			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.94257			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.94544			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.82000	102.19026		7.82000	102.12591			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.82000	102.19026		7.82000	102.12591			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	7.87000	105.37296		7.87000	105.30631			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57744			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64247			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01639			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01639			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	63.91507		100.17539	63.44588			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.86345			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18314			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58629			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96188			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
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.02957			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.45065	9.35000	101.37510			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.45065	9.35000	101.37510			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.96182			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.96470			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.63358			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56135			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.60057			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38889			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38889			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38889			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38889			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38889			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.39961			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41732			0.00	0	600,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41732			0.00	0	600,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41732			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41732			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41732			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.42029			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.69500	104.71955	8.69500	104.64570			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68053			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.04294			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53099			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
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53099				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.52028				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66446				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.51204				0.00	5,633,000,000	2,816,500,000.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77763				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52790				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52415				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53585				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.04511				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.17823				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.17805				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53433				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.44843				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74709				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.44791				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.37009				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.50917				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59520				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59520				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59520				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59520				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.28518				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.94485				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48564				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48564				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
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47970			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39197			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47970			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22328			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.62056			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39230			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39230			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38825			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	115.10751			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.35189			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	115.02200			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	114.67853			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	114.62670			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	112.89773			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	113.59972			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	115.62591			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.38984			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.41000	97.71412	10.41000	99.02544			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.93000	95.57561	10.93000	95.75054			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36913			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.62281			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.35463			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88274			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.71403			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.07507	8.80500	104.08519			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
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.53912			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.70163			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	110.74704			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.56681			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.57802			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.62132			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.58400			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83653			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83653			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83653			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.65314			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42076			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.95396			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36913			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.90231			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.05520			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.88024			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.79953			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.73068			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37152			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84351			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.26539			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16192			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.08607			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.80171			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
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.05679			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.05153			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		100.00000	3.96741		100.00000	3.90184			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.84411		7.01000	37.44441			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	148.21853			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.31500	98.44061		8.31500	130.52045			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.93000	33.02541		7.93000	145.13734			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.93000	33.42134		7.93000	145.42064			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.98540			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.86557			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16285			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16285			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58498			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.54262			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55100			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55035			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88274			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.49491			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.32000	110.22468		8.32000	106.42348			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.30000	106.01928		8.30000	105.94864			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.68500	120.12237		9.68500	120.02929			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.72000	109.92294		7.72000	109.85472			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.27500	108.76572		9.27500	108.68403			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.72000	96.72446		9.72000	96.64883			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
COT02	On 03/04/2028	Spot Bond		10.66000	97.13958		10.66000	97.05647			0.00	0	100,000,000.00
COT03	On 05/06/2028	Spot Bond		10.66000	94.75227		10.66000	94.67164			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92369			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.96275			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84999			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.40141			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27997			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.35037			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.13500	92.51527		12.13500	95.36692			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.03483		100.00000	11.92123			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.84478			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.57500	99.08279		7.57500	97.95329			0.00	0	300,000,000.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17616			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.42439			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.29738			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.36562			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.39518			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.41527			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.55000	125.47709		6.55000	125.41083			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.88000	109.58053		7.88000	109.51151			0.00	0	5,710,000,000.00
DV23	On 27/02/2023	Spot Bond		8.39000	111.76429		8.39000	111.68943			0.00	0	8,430,000,000.00
E170	On 01/08/2020	Spot Bond		7.53500	134.16014		7.53500	134.07927			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.31065			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.11840			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21212			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	101.27420			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.89266			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82571		0.10000	131.40951			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.19000	114.98060		2.19000	114.84207			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.24000	101.80909		2.24000	101.68601			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.30000	102.94248		2.30000	101.13186			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.17500	109.28028		9.17500	109.20039			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.02500	110.16324		9.02500	110.08268			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.71000	106.84657		9.71000	106.76402			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.36000	94.95502		10.36000	98.33251			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07556			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.15597			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.83439			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90997			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56487			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	56.47650		100.00000	56.06256			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	92.23058		100.00000	91.54229			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	96.39331		100.00000	95.65561			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	89.92086		100.00000	89.27857			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	85.42700		100.00000	84.86250			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.81825		3.00000	129.65341			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.73000	107.20676		10.73000	107.11545			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.29944			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.83176			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	100.18872			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.28500	84.77938		9.28500	97.94450			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.27375			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25547			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14924			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.12422			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.27998			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.24599			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.05930			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09207			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.03482			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.08359			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.02505			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.06571			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.21000	103.75752		6.21000	103.70524			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.09000	108.21999		7.09000	108.15810		4,122,835,000,000.00	581,500,000	16,841,500,000.00	
ES23	On 25/01/2023	Spot Bond		8.01500	115.17125		8.01500	115.09749			0.00	0	23,020,000,000.00
ES26	On 02/04/2026	Spot Bond		8.52500	95.28515		8.52500	95.21962		22,047,355,000,000.00	2,586,200,000	7,486,200,000.00	
ES33	On 15/09/2033	Spot Bond		9.36000	84.07886		9.39000	83.78200		22,464,000,000,000.00	2,400,000,000	09,310,000,000.00	
ES42	On 25/04/2042	Spot Bond		9.64500	88.73215		9.64500	88.77869			0.00	0	8,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.98651			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01703			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40537			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83808			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57353			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
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30660			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.43272		100.00000	12.34257			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.09888		100.00000	12.01116			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.14918			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.20064			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.30338			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.40593			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.67000	102.88757		6.67000	102.83164			0.00	0	1,140,000,000.00
FRB05	On 21/12/2018	Spot Bond		8.76500	101.73057		8.76500	101.65905			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60916			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60909			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.66890			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.02131			0.00	40,000,000	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.56500	109.56880		10.56500	109.47638			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.94795			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.09000	124.41796		2.09000	125.10273			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.13000	132.59742		2.13000	267.26380			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.48500	96.06157		2.48500	102.30382			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.74000	98.48855		2.74000	144.64018			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.77000	111.71780		2.77000	190.66284			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		6.98000	112.74372		6.98000	112.67964			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.05900	57.63476		8.05900	56.92323			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49700	36.79764		9.49700	35.88934			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.55468		9.73000	34.62975			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.70673			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
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.57186			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.29995			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.52591			0.00	1,200,000,000	600,000,000.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.52591			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.14108			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.49862			0.00	17,400,000,000	8,700,000,000.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66069			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83581			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56236			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62441			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.02002		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.02002		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.82285			0.00	400,000,000	200,000,000.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61386			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75515			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81807			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58176			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.58782			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90584			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60267			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.01609		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71509			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85647			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
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64518			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68982			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81290			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75293			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84908			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90217			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81067			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78479			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70097			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68759			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86827			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85720			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82693			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86974			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73439			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.71643		100.09221	12.62315			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54063			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.65740			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74353			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.39659			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60919			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61678			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
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55701			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.56905			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76627			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.60822			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.59177			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55783			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.17823		13.22500	51.12338			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52190			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52266			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80417			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.54960			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.73000	87.55948		3.73000	90.46729			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.57653			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.57653			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.20363			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36913			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.75942			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.53912			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52490			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.67141			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.62654			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.08358			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.04696			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.80607			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
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72919			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.06055			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91864			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61141			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.60770			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.84347			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.93329			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.51318			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63601			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.33000	119.58290		3.33000	114.24044			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61976			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62657			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.31000	109.55255		3.31000	114.40687			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.18000	98.93228		1.18000	119.48908			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.33000	106.58812		3.33000	114.24044			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.16000	104.35499		2.16000	120.65101			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.23000	103.35152		2.23000	124.09642			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.86186			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92385			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94110			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53199			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61526			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72702			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
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69835			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58624			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85481			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58550			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.46349		100.00000	8.40146			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	10.15473		100.00000	10.05888			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000	139.35832		4.30000	139.16605			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.27352			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.03272			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.47977			0.00	2,000,000,000	2,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.46018			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.99656			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.37894			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.28305			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000	127.31287		2.64000	256.60165			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000	132.49127		2.14000	267.04963			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000	125.11269		2.86000	252.16266			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.46000	102.77052		2.46000	121.74282			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.52523			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.99000	122.32071		1.99000	122.17531			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94375			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20946			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
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.41053			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.46136			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		90.61889		2.95000	90.50417			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.90298		104.97509	13.79658			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.04015		101.07593	17.90665			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.07104		100.44759	9.99693			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.55501			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.44004		100.76967	16.31873			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.21747			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.60000		98.38946		2.60000	99.45753			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	100.52777			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.24892			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44500		96.08134		2.44500	102.71211			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.19496			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47500		95.79496		2.47500	102.40572			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.08061			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000		130.37875		2.34000	332.97955			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.34687			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.40114			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.31414			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.24623			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.98880			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.88071			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	101.23083				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.17374				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.77000		103.42565	5.77000	103.37691				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	5.95000		104.58686	5.95000	104.53605				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.88000		103.68502	6.88000	103.62692				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.36000		104.63832	7.36000	104.57566				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.54500		111.25883	7.54500	111.19094				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.15500		107.86014	8.15500	107.78988				0.00	0	450,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.42500		106.98787	8.42500	102.08536				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.13000		92.51376	9.13000	92.44534				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.28000		113.95449	9.28000	113.86980				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.10000		96.68489	10.10000	96.60726				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.33000		78.54118	10.33000	78.47601				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.42510				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.44859				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.46760				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.47519				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.49411				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.52443				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.54715				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.64548				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.52135				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.15114				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.65000		102.71471	8.65000	102.64305				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
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17479			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.12857			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.85435			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.81057			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.72401			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.77332			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		100.00000	80.93126		100.00000	80.39648			0.00	0	25,467,000,000.00
GRD197	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.12946			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.16814			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45390			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.48874			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.55612			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.63973			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.75584			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	100.71635			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.03988			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01189			0.00	50,000,000	50,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.76022			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.42831			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.67342			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
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33032			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.48831			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.63695			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.39410			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.26055			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.12863			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	99.94718			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.36225	102.28347		7.36225	101.36493			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	99.94438			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.71559	102.27235		7.71559	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	99.94079			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.16663	102.26347		8.16663	108.65492			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	99.93640			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01787			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
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.01972				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.02205				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.67500	112.95758	7.67500	112.88824				0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.91000	134.95916	1.91000	272.02899				0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond	1.89000	138.11836	1.89000	272.46728				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.29000	101.66991	9.29000	101.59468				0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.31000	101.47953	9.31000	101.40428				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	33.12096	100.00000	32.68118				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	9.64026	100.00000	9.51226				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	38.70079	100.00000	37.83586				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	19.35039	100.00000	18.91793				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	9.67520	100.00000	9.45896				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000	109.13552	1.83500	109.17124			33,839,090,000,000.00	18,291,400,000	70,206,700,000.00	
I2038	On 31/01/2038	Spot Bond	2.35000	105.59565	2.35000	105.46707			98,817,500,000,000.00	42,050,000,000	60,504,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.44000	102.37536	2.44000	102.24973			0.00	0	52,400,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.41000	110.10802	2.41000	109.97341			53,080,250,000,000.00	22,025,000,000	48,460,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	91.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.87000	105.64692	6.87000	105.58780				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.84429				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77546				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64530				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87144				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.60000	101.70829	6.60000	101.65456				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.37000	105.56295	7.37000	105.49966				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.00000	108.23923	8.00000	108.16889				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
IBL23		On 21/04/2014	Spot Bond	6.53000	100.94323		6.53000	100.88135			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.95149			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02660			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.15000	111.01057		4.15000	110.85939			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.19000	104.13997		7.19000	104.08003			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.24908			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.32990			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.00000	105.38052		1.00000	125.12070			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.06000	105.83726		2.06000	125.37975			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.27699			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.12400			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.67000	104.51142		7.67000	104.44661			0.00	0	700,000,000.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71206			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.36027			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09466			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.19500	101.84061		8.19500	101.77360			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.76500	94.75232		8.76500	94.68608			0.00	0	30,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.76653			0.00	44,000,000	22,000,000.00
IBL49		On 02/04/2018	Spot Bond	7.75000	86.32092		7.75000	98.77793			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.81500	109.96613		8.81500	103.31358			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32433			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.36756			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.13000	107.16230		7.13000	101.83921			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	7.97500	108.19724		7.97500	102.25005			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00254		100.00000	0.00252			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
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.02714		5.00000	99.98651			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.02714		5.00000	99.98651			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.10651		5.00000	101.06581			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.02714		5.00000	99.98651			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.40563		4.00000	100.37267			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.26950			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20802			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.42152			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.78118		9.20000	107.70131			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36088			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36088			0.00	4,500,000,000	4,500,000,000.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.25553			0.00	3,000,000,000	3,000,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.98672		100.00000	7.92818			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.92200			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19770			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08141			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.87000	100.90848		8.87000	100.83593			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84963			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.99842			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57284			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.83222			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.49608		100.00000	4.45410			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	80.75221		100.00000	80.21978			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
INA343		On 22/10/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.35000	99.57673		5.35000	99.53315			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.35000	99.47510		5.35000	99.43161			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.35000	99.37367		5.35000	99.33027			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.45000	98.64492		5.45000	98.55782			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.78062		5.35000	99.73686			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.67857		5.35000	99.63490			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.18204			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.05240			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41133			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.58922	103.54610		10.58922	102.44192			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.58922	101.42592		10.58922	101.05538			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.52876			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.00042			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51763			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.31682		6.50000	100.26394			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59520			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.31183			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.91277			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.91277			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02059			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
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.12863			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19669			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.78252			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.58227			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.56104			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.06181			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.06607			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.74673			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.91733			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.45183			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.65610			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.11110			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.67210			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.67966			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43319			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.50755			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.05854			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.32582			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.32582			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	92.80762		100.00000	92.12353			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.43580			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	91.02244		100.00000	90.34653			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
IP266U	On 08/01/2014	Spot Bond	100.00000		82.20721	100.00000	81.65548				0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.92046				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		95.80052	100.00000	95.05208				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.07182				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.07339				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.07447				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.88000		102.94179	7.88000	102.87624				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.12500		101.80373	6.12500	101.75383				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.79990				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.25000		105.66542	8.25000	105.59466				0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.20104				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.15085				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.21666				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.53930				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.05000		107.28877	8.05000	107.21939				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.76233				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.90682				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.15000		97.71558	3.15000	115.74827				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.92000		93.80790	3.92000	125.84266				0.00	0	380,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.33498				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.14557				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.11265				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.75272				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.43535				0.00	0	0.00
IV02E	On 17/10/2013	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
IV030	On 31/01/2025	Spot Bond		3.83500	88.88582		3.83500	89.54211			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.83500	88.81172		3.83500	95.59734			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.81881			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.43999			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92091			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57284			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.26500	115.06043		11.26500	114.95768			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.92879			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.92000	92.81236		3.92000	125.84266			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84155			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		100.00000	42.82301		100.00000	100.00000			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.25000	99.65598		5.25000	99.57035			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	98.71762		5.45000	98.63039			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.31191			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.49234			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.50327			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
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.40343			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24166			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56913			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30725			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.25213			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04383			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30172			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.98531			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.11482			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.83124			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07348			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07402			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07511			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07021			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94759			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49229			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53536			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.14505			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.14235			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	97.87234		100.00000	97.09763			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	88.57442		100.00000	87.94175			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	60.06772		100.00000	59.50686			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	67.62443		100.00000	67.24026			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.53539			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
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.58954	100.00000	44.26627				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.01350				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.56200	100.00000	15.44918				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.01651				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		62.95230	100.00000	62.36451				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.96280				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.80618				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.31000		148.89841	8.31000	142.06900				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.90415				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.88093				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.29617				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.30000		99.39639	8.30000	99.33050				0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.40000		69.33582	8.40000	97.53029				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.91500		109.20363	8.91500	102.85378				0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.96811				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.12000		102.98829	11.12000	102.89698			1,334,400,000,000.00		120,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.06241				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.64333				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.24304				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.79932				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.10533				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	100.00000		78.83369	100.00000	78.32618				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		67.97020	100.00000	67.59259				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		30.30464	100.00000	29.62963				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
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.70661			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01439			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.12811			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18875			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03211			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.78476			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.50065			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.64110			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27564			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70553			0.00	0	400,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58232			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63381			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.59190			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.13333		100.00000	97.35449			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	94.75418		100.00000	94.03995			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	83.14245		100.00000	82.59183			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	56.75415		100.00000	56.33818			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.28211		100.00000	43.96106			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.41097		100.00000	14.30535			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.18304		100.00000	34.92517			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.11500	104.13107		8.11500	104.06283			0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.68904			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.58480			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.63691			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
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18703			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18844			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19554			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.93907			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.03674			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.48500	103.25370		7.48500	103.19118			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.18500	107.53615		8.18500	107.46585			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.10000	108.09305		9.10000	108.01467			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.41500	107.44355		5.41500	107.39650			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.47137			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.49034			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.11500	105.84524		9.11500	105.93302			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.97000	103.51380		6.97000	103.45503			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.91209			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.41000	104.56374		8.41000	104.49316			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.87210			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.11000	104.45411		8.11000	104.38606			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.89500	105.76902		5.89500	105.71894			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	81.29176		100.00000	80.75221			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.02000	106.27037		7.02000	106.21062			0.00	0	480,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.05500	109.29776		8.05500	109.22742			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	78.83369		100.00000	78.32618			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.29500	103.79460		5.29500	99.85514			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.80517		100.89771	6.75543			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
N4A302		On 14/08/2020	Spot Bond		100.61875	6.89458	100.61875	6.84431			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	101.05743			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.08399			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.10180			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.12128			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.13896			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.14767			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.25418			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.37817			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.28514	100.00000	0.28307			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.28514	100.00000	0.28307			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.57000	101.53880	8.57000	101.46937			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		6.82000	106.99340	6.82000	101.80532			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.20169			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.69277			0.00	1,000,000,000	3,000,000,000.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.12116			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.66031			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.31095			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	102.29622			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.38995			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond		6.62000	107.94717	6.62000	107.88893			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.99558			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond		8.03500	116.79008	8.03500	116.71386			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.48500	33.32982	10.48500	33.30252			0.00		0	0.00	
NBK6A	On 19/04/2015	Spot Bond	7.12000	103.62181	7.12000	103.56219			0.00		0	950,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.94636			0.00		0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	99.94300			0.00		0	0.00	
NBK8A	On 24/03/2014	Spot Bond	6.39000	101.45959	6.39000	101.40773			0.00		0	0.00	
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62267			0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.32000	105.16775	7.32000	105.10511			0.00		0	10,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.43768			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	101.03677			0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36538			0.00		300,000,000	1,400,000,000.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.21641			0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.01668			0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88127			0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.71582			0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.83116			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	99.87576			0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.86349			0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.52547			0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08151			0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.80923			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
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.82994			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.68012			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.25597			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.23074			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.51495			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.48463			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.17124			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.46603			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45888			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45851			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.82000		105.70600		7.82000	105.63882			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.85871			0.00	0	300,000,000.00
NED8	On 08/02/2014	Spot Bond	5.67500		102.69365		5.67500	102.64658			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17033			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.50000		119.64965		11.50000	119.54064			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.37024			0.00	17,700,000,000	7,000,000,000.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.89821			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.03971			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000		160.54264		2.15000	160.34958			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.16500		108.30064		8.16500	108.23001			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.57709			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.00138			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.00138			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.79500		109.82861		8.79500	109.75076			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.99850			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
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.25632			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94582			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.93642			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.97527			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.99500	109.81173		8.99500	111.38483			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.01413			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.97532			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.99855			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.19500	109.79527		9.19500	109.71393			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.07622			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.02966			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.01407			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.30849			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.21402			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.04511			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.22500	135.24727		4.22500	137.93153			0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.32000	107.83201		6.32000	107.77733			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		7.85500	122.97334		7.85500	122.89570			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.35500	130.13730		8.35500	130.05049			0.00	0	760,900,000.00
NRA023	On 31/05/2023	Spot Bond		2.04500	167.73090		2.04500	167.53064			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		8.99000	131.42237		8.99000	131.32767			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.75413			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.41079			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
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.60941			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.46213			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.08403			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.39902			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.47552		100.00000	17.34883			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	25.88509		100.00000	25.69742			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.10000	109.58685		6.10000	105.07947			0.00	0	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.48012		100.00000	10.40414			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.14000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	39.96436		100.00000	39.67462			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89587			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56254			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.72795			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.97618			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.82970			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44910			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96588			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52239			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.51294			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.57342			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54387			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.52411			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.60637			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56963			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.54473			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
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.64277			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59964			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.56877			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.38119			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.42548			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.44541			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.48969			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.68006			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.72433			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.13821			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.57284			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.87000		107.92595		5.87000	107.87421			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.29500		95.40264		5.29500	95.36133			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.73000		39.74192		7.73000	39.71722			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.84500		114.91009		5.87000	114.80671		5,949,425,207,631,500.00	17,865,732,700	65,921,921,900.00	
R158	On 15/09/2015	Spot Bond	5.87000		114.86177		5.87000	114.80671			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.77000		89.75291		5.77000	89.71061			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.87000		121.40770		5.87000	121.34951			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.70000		84.95748		5.70000	84.91791			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.87000		124.80102		7.91000	124.35120		4,764,600,964,784,000.00	05,413,083,200	62,741,063,800.00	
R187P	On 21/12/2026	Spot Bond	7.65000		37.21479		7.65000	37.19190			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.57000		34.90224		7.57000	34.88099			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000		278.34186		1.64000	278.01867		28,908,280,000,000.00	17,627,000,000	24,662,500,000.00	
R201	On 21/12/2014	Spot Bond	4.90500		107.21364		4.92500	107.14775		8,829,000,000,000.00	1,800,000,000	96,903,500,000.00	
R202	On 07/12/2033	Spot Bond	2.26000		205.80568		2.28000	204.94572		172,377,525,564,000.00	76,273,241,400	51,120,400,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023		On 28/02/2023	Spot Bond	7.48000	102.87170		7.52000	102.54048			1,622,542,152,000,000.00	16,917,400,000	12,597,393,100.00
R203		On 15/09/2017	Spot Bond	6.51500	106.70211		6.55000	106.52214			1,838,772,752,000,000.00	82,236,800,000	56,262,100,000.00
R2030		On 31/01/2030	Spot Bond	8.55500	96.24160		8.55500	96.86749			4,432,345,500,000.00	518,100,000	4,522,870,000.00
R2037		On 31/01/2037	Spot Bond	8.88500	98.11085		8.88500	98.04135			1,290,102,000,000,000.00	45,200,000,000	12,480,000,000.00
R204		On 21/12/2018	Spot Bond	6.74000	108.07332		6.76500	107.90339			2,053,920,138,544,000.00	04,735,925,600	42,077,700,000.00
R2048		On 28/02/2048	Spot Bond	8.96500	98.93300		8.96500	98.86112			465,122,130,000,000.00	51,882,000,000	91,364,000,000.00
R206		On 15/01/2014	Spot Bond	5.08500	102.52168		5.11000	102.47318			7,632,585,000,000.00	1,501,000,000	56,672,000,000.00
R207		On 15/01/2020	Spot Bond	7.07000	102.80997		7.11500	102.52677			1,947,883,980,000,000.00	75,514,000,000	17,741,000,000.00
R208		On 31/03/2021	Spot Bond	7.23500	97.62972		7.27500	97.34943			3,051,046,208,436,500.00	21,706,455,900	11,700,999,800.00
R209		On 31/03/2036	Spot Bond	8.71000	76.27869		8.74000	75.98809			2,223,978,302,000,000.00	55,336,200,000	13,744,500,000.00
R210		On 31/03/2028	Spot Bond	2.02000	157.90053		2.02000	157.71216			59,125,376,568,000.00	29,269,988,400	59,711,667,600.00
R211		On 31/01/2017	Spot Bond	0.30000	128.04742		0.30000	127.91274			120,000,000,000.00	400,000,000	32,925,000,000.00
R212		On 31/01/2022	Spot Bond	1.49000	130.92844		1.49000	130.77809			138,737,178,000,000.00	93,112,200,000	89,057,600,000.00
R213		On 28/02/2031	Spot Bond	8.52000	87.32277		8.56000	86.94015			2,733,976,697,124,000.00	20,889,283,700	82,459,935,500.00
R214		On 28/02/2041	Spot Bond	8.90500	76.38461		8.90500	76.32947			1,855,251,671,000,000.00	08,338,200,000	90,266,300,000.00
R225C		On 15/03/2014	Spot Bond	4.78500	98.13457		4.78500	98.09671			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.89500	95.73835		4.89500	95.69999			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	5.93000	92.14145		5.93000	92.09684			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.77000	89.75291		5.77000	89.71061			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.69000	87.39916		5.69000	87.35853			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.70000	84.95748		5.70000	84.91791			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	4.96000	99.17788		4.96000	99.13780			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	4.98000	96.77385		4.98000	96.73484			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	4.93000	94.47649		4.93000	94.43878			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	5.84000	90.85191		5.84000	90.80906			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
R328C	On 21/12/2015	Spot Bond	5.71000	88.51630	5.71000	88.47546			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	5.69000	86.10394	5.69000	86.06435			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	5.75000	83.56754	5.75000	83.52872			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.52500	79.02309	6.52500	78.98151			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.57500	76.37220	6.57500	76.33171			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.77000	73.29309	6.77000	73.25310			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.75000	70.96425	6.75000	70.92564			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.73000	68.72270	6.73000	68.68543			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.72000	66.52514	6.72000	66.48911			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.07500	62.90681	7.07500	62.87097			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.05500	60.84169	7.05500	60.80712			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.19500	58.16268	7.19500	58.12900			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.16500	56.27588	7.16500	56.24342			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.13500	54.46608	7.13500	54.43479			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.10500	52.72977	7.10500	52.69960			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.06500	51.11132	7.06500	51.08224			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.02500	49.56173	7.02500	49.53369			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.85000	43.98514	7.85000	43.95739			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.81000	42.50624	7.81000	42.47956			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.77000	41.09292	7.77000	41.06725			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.73000	39.74192	7.73000	39.71722			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.69000	38.45018	7.69000	38.42640			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.65000	37.21479	7.65000	37.19190			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.61000	36.03301	7.61000	36.01096			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.57000	34.90224	7.57000	34.88099			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
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86338			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03023			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13788			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.09568			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.02116			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.65021		100.00000	12.55849			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.36616		100.00000	4.33451			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68892			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.65357			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74750			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32194			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.68348			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99959			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39052			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.61481			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06570			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.88141			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.39020			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.94036			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.70985			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.22096			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.14756			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.81312			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.28103			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51165			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.45563			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.18715			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.18715			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.57940			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.64984			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.00041			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94214			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.99516		12.35000	104.89264			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84751			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.88614		100.00000	13.78546			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76906			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.31472			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.53379			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.07960			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.05180			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	91.31514		100.00000	90.64039			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.18090			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.63313		100.00000	1.62116			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	8.88663		100.00000	8.82220			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	16.37518		100.00000	16.25646			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.39145		100.00000	14.07104			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	106.37978			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	103.31871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond		8.57500	107.60147		8.57500	107.52744			0.00	0	440,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.24370			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.17000	114.36078		7.17000	114.29511			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.06567			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.60000	107.33732		8.60000	107.26326			4,300,000,000,000.00	500,000,000	1,807,100,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.90656			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.63426			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.61628			0.00	0	375,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.88204			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.88472			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.17000	107.55313		7.17000	107.49138			0.00	0	1,650,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.36500	100.37731		8.36500	100.30954			0.00	0	1,125,890,700.00
SBK111	On 09/04/2014	Spot Bond		1.90000	130.68621		1.90000	130.52881			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.33000	112.08678		7.33000	112.01993			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.19000	112.34894		7.19000	112.28319			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.12000	112.48033		7.12000	112.41513			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.95000	101.79714		7.95000	101.73139			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.26500	112.20839		7.26500	112.14205			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.23000	112.27395		7.23000	112.20789			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.56910			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.74564			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56945			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28587			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	97.46340		100.00000	96.69999			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.60000	105.03844		7.60000	104.97353			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
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.22475			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35059			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.45439			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.47137			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.92500		110.17801		8.92500	110.09919			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.56000		107.86895		9.56000	107.78686			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.28639			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36127			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.26423			0.00	0	60,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.97924			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.25500		106.31289		8.25500	106.24280			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.61000		100.19175		8.61000	100.12292			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.97500		101.55979		8.97500	101.48713			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.05000		113.88362		7.05000	113.81931			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		132.17342		2.17000	266.40833			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.00000		105.38052		1.00000	125.12070			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.59000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.00493		100.00000	5.96092			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.07756		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000		109.68700		1.57000	122.90033			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
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.31682		6.50000	100.26394			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.62389			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.33657			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76414			0.00	4,000,000,000	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.65000		103.01377		8.65000	102.94229			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.42163			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14776			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.45415			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.41061			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.84158			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.17000		107.93795		7.17000	107.87598			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.36500		109.70732		8.36500	102.80103			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.00000		101.63132		8.00000	101.56527			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.13021			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.03963			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.18801			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.04759			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.65000		107.73089		7.65000	107.66462			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28976			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26071			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03422			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.95500		95.77614		8.95500	95.70701			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90001			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.43812			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.87106			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
SSN004	On 31/03/2021	Spot Bond	8.88300	88.94495	8.88300	88.88126				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.94500	88.63740	8.94500	88.57349				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.17000	105.76373	6.17000	105.71106				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.37500	96.53413	8.37500	96.46959				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57822				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.73000	102.53074	7.73000	102.46631				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.77000	113.14038	6.77000	113.07797				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58500	101.03119	2.58500	101.29108				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.71500	102.96157	7.71500	103.78116				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.95630				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.33058				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.99333				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.33000	111.18723	9.33000	112.15512				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.78858				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.77995				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.54583				0.00	3,000,000,000	6,000,000,000.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.95626				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.83952				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.83958				0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.73833				0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.83349				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.60714				0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.55008				0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.54989				0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.53464				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
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.49222			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.43296			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.38971			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.24422			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.11290			0.00	0	0.00
SY1025		On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.92744			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.38000	111.72692		6.38000	111.66910			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.47000	104.44362		8.47000	104.37224			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	62.56938		100.00000	62.15711			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	43.94117		100.00000	43.62260			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.46565		100.00000	21.31002			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.32000	101.39160		6.32000	101.34028			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.26781			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.43960			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91277			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79353			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.84348			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.12000	105.89881		7.12000	105.83843			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.67973			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.96115			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.03615			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2		On 18/10/2038	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
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.00256		7.83000	101.93871			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.77661			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.85635		7.16000	101.68204			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.90649		8.73000	101.96567			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.81229		101.06155	5.76975			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.17729			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	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
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99975			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.99973			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99974			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.39600			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.77000		111.50715		7.77000	111.43749			0.00	0	650,000,000.00
TL20	On 22/02/2020	Spot Bond	7.29000		97.54590		7.29000	97.46485			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.45000		110.22679		7.45000	110.16109		7,450,000,000,000.00	1,000,000,000	4,190,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.30500		112.33242		8.30500	112.25670			0.00	0	28,100,000,000.00
TN23	On 06/11/2023	Spot Bond	8.56000		119.81321		8.56000	119.73136			0.00	0	10,220,000,000.00
TN25	On 19/08/2025	Spot Bond	8.95000		105.56677		8.95000	105.49144			0.00	0	13,900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	8.98500	103.18720		8.98500	103.11330			0.00	0	2,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.41872			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.00627			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.32049			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.14697			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.18017			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.18359			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.34741			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.68708			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.18461			0.00	1,000,000,000	1,000,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.19210			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.19657			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.73266		10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73931		9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.74511		100.00000	9.66991			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.36144			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.34011			0.00	0	15,000,000,000.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.86096			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.23922			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.61748			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.00158			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.73627			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.96752			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.77021			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
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.73145			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.50835			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.47469			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.16660			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.04516			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.95505			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.92739			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.84648			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.14425			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.11796			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.05898			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	100.00000		80.57395		100.00000	80.04386		3,277,500,000,000,000.00	32,775,000,000	33,224,000,000.00	
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.10999			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	100.00000		80.57395		100.00000	80.04386		30,300,000,000,000.00	303,000,000	303,000,000.00	
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.96396			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	100.00000		80.57395		100.00000	80.04386		20,200,000,000,000.00	202,000,000	502,000,000.00	
UG21	On 02/03/2021	Spot Bond	8.67500		112.27954		8.67500	112.20054			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.34456			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94236			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.24548			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.89000		105.22938		8.89000	105.15356			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		97.22783		100.00000	96.47021			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
VIP1B3	On 07/11/2013	Spot Bond	100.00000		97.33532	100.00000	96.57686				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		97.37115	100.00000	96.61242				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.28247				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.32469				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.25612				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.30249				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.30450				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.31705				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.32687				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	131.50000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.23000		119.75909	6.23000	119.69921			4,423,300,000,000.00	710,000,000	14,210,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.78000		239.54526	0.78000	239.28394			0.00	0	5,625,300,000.00	
WSP1	On 28/05/2015	Spot Bond	6.22000		107.73986	6.22000	107.68607			0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.05500		109.65242	7.05500	109.59046			0.00	0	8,500,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.32000		111.16727	7.32000	111.10214			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	7.74000		109.97623	7.74000	109.90817			0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	7.81500		110.25420	7.81500	110.18532			0.00	0	1,500,000,000.00	
Z009	On 30/11/2013	Spot Bond	4.96000		99.45938	4.96000	99.41907			0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	5.82000		90.74449	5.82000	90.70206			0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	4.95000		97.86323	4.95000	97.82428			0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	4.96000		96.66195	4.96000	96.62335			0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	5.75000		89.30913	5.75000	89.26749			0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	4.94000		94.73335	4.94000	94.69567			0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	5.82000		90.73034	5.82000	90.68792			0.00	0	7,500,000,000.00	
Z083	On 30/09/2019	Spot Bond	6.71000		67.55926	6.71000	67.52232			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
ZA021		On 20/10/2015	Spot Bond	100.00000	25.04752	100.00000	24.90523			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	13.25797	100.00000	13.18265			0.00	0	0.00
Total for j-Bonds :										33,803,271,324,152,000.00	3,687,241,500	90 280 619 500.00
Grand Total:										33,803,272,124,543,400.00	3,687,288,224	90 282 729 558.00