



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/11/2013

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 27/11/2013	Any day expiry	10.17630	10.17630		10.17060	10.17060		13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,876.30680	1.87631	1,870.60940	1.87061	1,876.307	21.11	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00680	0.00001	0.00940	0.00001	0.007	21.11	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	748.34100	0.74834	743.41270	0.74341	748.341	14.20	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	2.04100	0.00204	2.81270	0.00281	2.041	14.20	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	738.43880	0.73844	733.55530	0.73356	738.439	14.13	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	2.13880	0.00214	2.95530	0.00296	2.139	14.13	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	728.54170	0.72854	723.70510	0.72371	728.542	14.05	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	2.24170	0.00224	3.10510	0.00311	2.242	14.05	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	629.91410	0.62991	625.70350	0.62570	629.914	13.30	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	3.61410	0.00361	5.10350	0.00510	3.614	13.30	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	483.89440	0.48389	482.63500	0.48264	483.894	12.17	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	7.59440	0.00759	12.03500	0.01204	7.594	12.17	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	22.21900	0.02222	21.67700	0.02168	22.219	17.27	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	595.91900	0.59592	601.07700	0.60108	595.919	17.27	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.20180	10.20180	10.19610	10.19610		13.11	29,995	483,857.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,801.80460	2.80180	2,796.10510	2.79611	2,801.805	24.45	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00460	0.00000	0.00510	0.00001	0.005	24.45	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,201.81680	2.20182	2,196.12400	2.19612	2,201.817	20.21	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.01680	0.00002	0.02400	0.00002	0.017	20.21	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,452.11150	1.45211	1,446.48290	1.44648	1,452.111	16.40	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.31150	0.00031	0.38290	0.00038	0.311	16.40	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,302.39620	1.30240	1,296.79990	1.29680	1,302.396	15.72	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.59620	0.00060	0.69990	0.00070	0.596	15.72	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,274.57280	1.27457	1,268.98350	1.26898	1,274.573	15.59	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.67280	0.00067	0.78350	0.00078	0.673	15.59	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,224.73550	1.22474	1,219.15940	1.21916	1,224.736	15.36	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.83550	0.00084	0.95940	0.00096	0.835	15.36	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,202.71950	1.20272	1,197.14950	1.19715	1,202.719	15.26	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.91950	0.00092	1.04950	0.00105	0.920	15.26	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,174.93780	1.17494	1,169.37560	1.16938	1,174.938	15.13	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	1.03780	0.00104	1.17560	0.00118	1.038	15.13	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,103.21870	1.10322	1,097.67740	1.09768	1,103.219	14.80	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	1.41870	0.00142	1.57740	0.00158	1.419	14.80	0	12,600.00

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	9.20	Call	1,003.98860	1.00399	998.47570	0.99848	1,003.989	14.34	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	2.18860	0.00219	2.37570	0.00238	2.189	14.34	0.00	0	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	807.30000	0.80730	802.44470	0.80244	807.300	13.56	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	5.50000	0.00550	6.34470	0.00634	5.500	13.56	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	710.41940	0.71042	706.22910	0.70623	710.419	13.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	8.61940	0.00862	10.12910	0.01013	8.619	13.17	0.00	0	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	662.55290	0.66255	658.81670	0.65882	662.553	12.97	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	10.75290	0.01075	12.71670	0.01272	10.753	12.97	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	624.61090	0.62461	621.30670	0.62131	624.611	12.82	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	12.81090	0.01281	15.20670	0.01521	12.811	12.82	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	615.18020	0.61518	611.99440	0.61199	615.180	12.78	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	13.38020	0.01338	15.89440	0.01589	13.380	12.78	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	531.49080	0.53149	529.56910	0.52957	531.491	12.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	19.69080	0.01969	23.46910	0.02347	19.691	12.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	522.34220	0.52234	520.58450	0.52058	522.342	12.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	20.54220	0.02054	24.48450	0.02448	20.542	12.38	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	487.53150	0.48753	486.30200	0.48630	487.532	12.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	25.73150	0.02573	30.20200	0.03020	25.732	12.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	478.97570	0.47898	477.88060	0.47788	478.976	12.46	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	27.17570	0.02718	31.78060	0.03178	27.176	12.46	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	437.14680	0.43715	436.73060	0.43673	437.147	12.53	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	35.34680	0.03535	40.63060	0.04063	35.347	12.53	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	397.03180	0.39703	397.29160	0.39729	397.032	12.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	45.23180	0.04523	51.19160	0.05119	45.232	12.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	358.79890	0.35880	359.71450	0.35971	358.799	12.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	56.99890	0.05700	63.61450	0.06361	56.999	12.67	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	315.61140	0.31561	317.26150	0.31726	315.611	12.76	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	73.81140	0.07381	81.16150	0.08116	73.811	12.76	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	288.54730	0.28855	290.64370	0.29064	288.547	12.82	0.00	0	25,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	86.74730	0.08675	94.54370	0.09454	86.747	12.82	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	227.24060	0.22724	230.25430	0.23025	227.241	12.96	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	125.44060	0.12544	134.15430	0.13415	125.441	12.96	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	205.31710	0.20532	208.60830	0.20861	205.317	13.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	143.51710	0.14352	152.50830	0.15251	143.517	13.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	200.07050	0.20007	203.42120	0.20342	200.070	13.03	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	148.27050	0.14827	157.32120	0.15732	148.270	13.03	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	175.22540	0.17523	178.82670	0.17883	175.225	13.11	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	173.42540	0.17343	182.72670	0.18273	173.425	13.11	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	171.00370	0.17100	174.62110	0.17462	171.004	13.16	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	179.20370	0.17920	188.52110	0.18852	179.204	13.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	155.01320	0.15501	158.66080	0.15866	155.013	13.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	203.21320	0.20321	212.56080	0.21256	203.213	13.36	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	147.53870	0.14754	151.18210	0.15118	147.539	13.45	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	215.73870	0.21574	225.08210	0.22508	215.739	13.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	136.94850	0.13695	140.56410	0.14056	136.949	13.60	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	235.14850	0.23515	244.46410	0.24446	235.148	13.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	117.87230	0.11787	121.36670	0.12137	117.872	13.90	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	276.07230	0.27607	285.26670	0.28527	276.072	13.90	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	106.59610	0.10660	109.97100	0.10997	106.596	14.10	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	304.79610	0.30480	313.87100	0.31387	304.796	14.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	87.11950	0.08712	90.19050	0.09019	87.120	14.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	365.31950	0.36532	374.09050	0.37409	365.319	14.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	80.76610	0.08077	83.70910	0.08371	80.766	14.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	388.96610	0.38897	397.60910	0.39761	388.966	14.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	73.01630	0.07302	75.78170	0.07578	73.016	14.85	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	421.21630	0.42122	429.68170	0.42968	421.216	14.85	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	71.19990	0.07120	73.92020	0.07392	71.200	14.90	0.00	0	0.00

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	10.56	Put	429.39990	0.42940	437.82020	0.43782	429.400	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	64.38570	0.06439	66.92380	0.06692	64.386	15.10	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	462.58570	0.46259	470.82380	0.47082	462.586	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	56.80540	0.05681	59.11600	0.05912	56.805	15.35	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	505.00540	0.50501	513.01600	0.51302	505.005	15.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	50.15440	0.05015	52.24340	0.05224	50.154	15.60	20,061.76	400	950.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	548.35440	0.54835	556.14340	0.55614	548.354	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	39.77720	0.03978	41.51920	0.04152	39.777	16.17	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	637.97720	0.63798	645.41920	0.64542	637.977	16.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	36.32540	0.03633	37.93890	0.03794	36.325	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	674.52540	0.67453	681.83890	0.68184	674.525	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	30.40610	0.03041	31.77970	0.03178	30.406	16.86	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	748.60610	0.74861	755.67970	0.75568	748.606	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	25.58110	0.02558	26.74130	0.02674	25.581	17.32	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	823.78110	0.82378	830.64130	0.83064	823.781	17.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	18.76900	0.01877	19.60010	0.01960	18.769	18.18	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	966.96900	0.96697	973.50010	0.97350	966.969	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	16.99980	0.01700	17.73950	0.01774	17.000	18.47	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,015.19980	1.01520	1,021.63950	1.02164	1,015.200	18.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	12.36740	0.01237	12.98070	0.01298	12.367	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,160.56740	1.16057	1,166.88070	1.16688	1,160.567	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	9.13680	0.00914	9.64220	0.00964	9.137	19.93	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,307.33680	1.30734	1,313.54220	1.31354	1,307.337	19.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	6.25400	0.00625	6.64430	0.00664	6.254	20.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,504.45400	1.50445	1,510.54430	1.51054	1,504.454	20.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	3.73310	0.00373	4.00120	0.00400	3.733	22.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,801.93310	1.80193	1,807.90120	1.80790	1,801.933	22.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	1.68750	0.00169	1.81670	0.00182	1.688	23.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,149.88750	2.14989	2,155.71670	2.15572	2,149.888	23.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.87350	0.00087	0.93540	0.00094	0.873	22.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,299.07350	2.29907	2,304.83540	2.30484	2,299.074	22.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.21850	10.21850	10.21300	10.21300		12.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	682.41740	0.68242	679.84450	0.67984	682.417	12.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	13.91740	0.01392	16.84450	0.01684	13.917	12.49	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	645.09480	0.64509	642.95840	0.64296	645.095	12.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	16.59480	0.01659	19.95840	0.01996	16.595	12.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	635.83180	0.63583	633.81130	0.63381	635.832	12.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	17.33180	0.01733	20.81130	0.02081	17.332	12.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	626.59760	0.62660	624.69590	0.62470	626.598	12.36	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	18.09760	0.01810	21.69590	0.02170	18.098	12.36	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	51.17620	0.05118	52.80860	0.05281	51.176	16.05	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	672.67620	0.67268	679.80860	0.67981	672.676	16.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.27530	10.27530	10.26920	10.26920		13.52	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,976.04840	1.97605	1,970.04610	1.97005	1,976.048	16.33	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.74840	0.00075	0.84610	0.00085	0.748	16.33	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	341.70160	0.34170	340.98920	0.34099	341.702	13.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	186.40160	0.18640	191.78920	0.19179	186.402	13.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	185.77580	0.18578	184.40750	0.18441	185.776	14.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	420.47580	0.42048	425.20750	0.42521	420.476	14.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	182.99590	0.18300	181.57300	0.18157	182.996	14.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	427.69590	0.42770	432.37300	0.43237	427.696	14.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	180.25860	0.18026	178.78510	0.17879	180.259	14.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	434.95860	0.43496	439.58510	0.43959	434.959	14.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.31930	10.31930	10.31300	10.31300		13.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,021.21910	2.02122	2,015.10640	2.01511	2,021.219	15.90	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.91910	0.00192	2.10640	0.00211	1.919	15.90	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	484.07040	0.48407	484.12100	0.48412	484.070	13.14	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	164.77040		0.16477		171.12100	0.17112	164.770	13.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	234.67310		0.23467		233.20840	0.23321	234.673	14.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	485.37310		0.48537		490.20840	0.49021	485.373	14.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	231.80710		0.23181		230.30160	0.23030	231.807	14.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	492.50710		0.49251		497.30160	0.49730	492.507	14.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	228.97920		0.22898		227.43070	0.22743	228.979	14.92	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	499.67920		0.49968		504.43070	0.50443	499.679	14.92	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.32080		10.32080		10.31450	10.31450		13.87	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	220.14570		0.22015		218.49220	0.21849	220.146	15.07	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	529.34570		0.52935		533.99220	0.53399	529.346	15.07	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.32230		10.32230		10.31600	10.31600		13.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,247.15120		1.24715		1,242.49810	1.24250	1,247.151	13.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	14.85120		0.01485		16.49810	0.01650	14.851	13.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,237.51510		1.23752		1,232.90130	1.23290	1,237.515	13.54	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	15.21510		0.01522		16.90130	0.01690	15.215	13.54	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,227.88760		1.22789		1,223.31390	1.22331	1,227.888	13.51	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	15.58760		0.01559		17.31390	0.01731	15.588	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.34810		10.34810		10.34190	10.34190		14.15	52,247,556.90	5,049	77,062.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,648.95700		2.64896		2,642.81830	2.64282	2,648.957	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.85700		0.00086		0.91830	0.00092	0.857	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,150.55100		2.15055		2,144.48130	2.14448	2,150.551	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	2.45100		0.00245		2.58130	0.00258	2.451	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,656.08850		1.65609		1,650.49570	1.65050	1,656.089	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	7.98850		0.00799		8.59570	0.00860	7.989	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,126.44900		1.12645		1,122.83070	1.12283	1,126.449	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	28.34900		0.02835		30.93070	0.03093	28.349	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	826.75130		0.82675		825.30220	0.82530	826.751	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	68.65130		0.06865		73.40220	0.07340	68.651	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	818.46330		0.81846		817.08450	0.81708	818.463	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	70.36330		0.07036		75.18450	0.07518	70.363	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	810.20850		0.81021		808.90030	0.80890	810.209	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	72.10850		0.07211		77.00030	0.07700	72.109	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	737.47080		0.73747		736.80700	0.73681	737.471	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	89.37080		0.08937		94.90700	0.09491	89.371	12.93	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	698.33780		0.69834		698.03370	0.69803	698.338	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	100.23780		0.10024		106.13370	0.10613	100.238	12.91	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	660.17300		0.66017		660.23200	0.66023	660.173	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	112.07300		0.11207		118.33200	0.11833	112.073	12.89	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	589.99080		0.58999		590.53560	0.59054	589.991	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	141.89080		0.14189		148.63560	0.14864	141.891	13.00	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	527.92570		0.52793		528.62040	0.52862	527.926	13.25	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	179.82570		0.17983		186.72040	0.18672	179.826	13.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	444.73680		0.44474		445.40200	0.44540	444.737	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	246.63680		0.24664		253.50200	0.25350	246.637	13.64	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	409.87250		0.40987		410.43760	0.41044	409.873	13.81	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	281.77250		0.28177		288.53760	0.28854	281.773	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	395.67680		0.39568		396.18450	0.39618	395.677	13.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	297.57680		0.29758		304.28450	0.30428	297.577	13.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	372.98490		0.37298		373.38230	0.37338	372.985	14.02	0.00	0	46,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	324.88490		0.32488		331.48230	0.33148	324.885	14.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	355.68160		0.35568		0.00000	0.00000	355.682	14.12	711,363.20	2,000	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	347.58160		0.34758		0.00000	0.00000	347.582	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	351.47250		0.35147		351.73880	0.35174	351.473	14.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	353.37250		0.35337		359.83880	0.35984	353.373	14.15	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	332.25340		0.33225		332.33810	0.33234	332.253	14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	384.15340		0.38415		390.43810	0.39044	384.153	14.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	314.13140		0.31413		314.02220	0.31402	314.131	14.49	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	416.03140		0.41603		422.12220	0.42212	416.031	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	297.05630		0.29706		296.74390	0.29674	297.056	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	448.95630		0.44896		454.84390	0.45484	448.956	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	265.84550		0.26585		265.11040	0.26511	265.845	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	517.74550		0.51775		523.21040	0.52321	517.746	15.01	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	262.92730		0.26293		262.14980	0.26215	262.927	15.05	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	524.82730		0.52483		530.24980	0.53025	524.827	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	251.60760		0.25161		250.65800	0.25066	251.608	15.19	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	553.50760		0.55351		558.75800	0.55876	553.508	15.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	202.67340		0.20267		200.89020	0.20089	202.673	15.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	704.57340		0.70457		708.99020	0.70899	704.573	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	173.56420		0.17356		171.36750	0.17137	173.564	16.42	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	825.46420		0.82546		829.46750	0.82947	825.464	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	156.97470		0.15697		154.53110	0.15453	156.975	16.78	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	908.87470		0.90887		912.63110	0.91263	908.875	16.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	149.42080		0.14942		146.86320	0.14686	149.421	16.96	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	951.32080		0.95132		954.96320	0.95496	951.321	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	135.64560		0.13565		132.87980	0.13288	135.646	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,037.54560		1.03755		1,040.97980	1.04098	1,037.546	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	107.51080		0.10751		104.44330	0.10444	107.511	18.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,259.41080		1.25941		1,262.54330	1.26254	1,259.411	18.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	86.33710		0.08634		83.22170	0.08322	86.337	19.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,488.23710		1.48824		1,491.32170	1.49132	1,488.237	19.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	70.47310		0.07047		67.36460	0.06736	70.473	19.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,722.37310		1.72237		1,725.46460	1.72546	1,722.373	19.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	58.46170		0.05846		55.39540	0.05540	58.462	20.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,960.36170		1.96036		1,963.49540	1.96350	1,960.362	20.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	51.59520		0.05160		48.55780	0.04856	51.595	21.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,203.49520		2.20350		2,206.65780	2.20666	2,203.495	21.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	50.29460		0.05029		47.23850	0.04724	50.295	22.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,352.19460		2.35219		2,355.33850	2.35534	2,352.195	22.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	49.92820		0.04993		46.86460	0.04686	49.928	23.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,401.82820		2.40183		2,404.96460	2.40496	2,401.828	23.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	49.00450		0.04900		45.91340	0.04591	49.004	23.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,550.90450		2.55090		2,554.01340	2.55401	2,550.905	23.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	48.31600		0.04832		45.19130	0.04519	48.316	24.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,700.21600		2.70022		2,703.29130	2.70329	2,700.216	24.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	20.52680		0.02053		18.75350	0.01875	20.527	27.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,922.42680		3.92243		3,926.85350	3.92685	3,922.427	27.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	15.65520		0.01566		14.21280	0.01421	15.655	27.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,167.55520		4.16756		4,172.31280	4.17231	4,167.555	27.46	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.35110		10.35110		10.34490	10.34490		14.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,281.57810		1.28158		1,277.19410	1.27719	1,281.578	13.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	20.47810		0.02048		22.29410	0.02229	20.478	13.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,272.04790		1.27205		1,267.70840	1.26771	1,272.048	13.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	20.94790		0.02095		22.80840	0.02281	20.948	13.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,262.52720		1.26253		1,258.23370	1.25823	1,262.527	13.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	21.42720		0.02143		23.33370	0.02333	21.427	13.62	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.36170		10.36170		10.35550	10.35550		14.20	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,065.38000		2.06538		2,059.42600	2.05943	2,065.380	15.70	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	3.68000		0.00368		3.92600	0.00393	3.680	15.70	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	491.91250		0.49191		492.87420	0.49287	491.913	13.57	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	230.21250		0.23021		237.37420	0.23737	230.213	13.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.45550		10.45550		10.44960	10.44960		14.66	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	713.48630		0.71349		712.92360	0.71292	713.486	13.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	197.98630		0.19799		203.32360	0.20332	197.986	13.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	706.76470		0.70676		706.25080	0.70625	706.765	13.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	201.26470	0.20126	206.65080	0.20665	201.265	13.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	700.72870	0.70073	700.23050	0.70023	700.729	13.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	205.22870	0.20523	210.63050	0.21063	205.229	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.48400	10.48400	10.47810	10.47810		14.88	78,630,000.00	7,500	26,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,491.17930	2.49118	2,485.34990	2.48535	2,491.179	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	7.17930	0.00718	7.24990	0.00725	7.179	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,049.98160	2.04998	2,044.39530	2.04440	2,049.982	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	15.98160	0.01598	16.29530	0.01630	15.982	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,866.47840	1.86648	1,861.06690	1.86107	1,866.478	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	22.47840	0.02248	22.96690	0.02297	22.478	15.00	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,761.26370	1.76126	1,755.98310	1.75598	1,761.264	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	27.26370	0.02726	27.88310	0.02788	27.264	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,732.72110	1.73272	1,727.48050	1.72748	1,732.721	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	28.72110	0.02872	29.38050	0.02938	28.721	14.71	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,525.77060	1.52577	1,520.88700	1.52089	1,525.771	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	41.77060	0.04177	42.78700	0.04279	41.771	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,342.06010	1.34206	1,337.61190	1.33761	1,342.060	13.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	58.06010	0.05806	59.51190	0.05951	58.060	13.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,008.14140	1.00814	1,004.78700	1.00479	1,008.141	13.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	114.14140	0.11414	116.68700	0.11669	114.141	13.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,000.35180	1.00035	997.02290	0.99702	1,000.352	13.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	116.35180	0.11635	118.92290	0.11892	116.352	13.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	992.59270	0.99259	989.29170	0.98929	992.593	13.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	118.59270	0.11859	121.19170	0.12119	118.593	13.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	887.26370	0.88726	884.34890	0.88435	887.264	13.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	153.26370	0.15326	156.24890	0.15625	153.264	13.47	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	851.19940	0.85120	848.41880	0.84842	851.199	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	167.19940	0.16720	170.31880	0.17032	167.199	13.49	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	735.00610	0.73501	732.68130	0.73268	735.006	13.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	221.00610	0.22101	224.58130	0.22458	221.006	13.55	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	709.78490	0.70978	707.54890	0.70755	709.785	13.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	235.78490	0.23578	239.44890	0.23945	235.785	13.59	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	643.91460	0.64391	641.75510	0.64176	643.915	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	289.91460	0.28991	293.65510	0.29366	289.915	13.91	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	376.21140	0.37621	373.83110	0.37383	376.211	15.72	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	692.21140	0.69221	695.73110	0.69573	692.211	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	212.03720	0.21204	209.35560	0.20936	212.037	17.99	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,328.03720	1.32804	1,331.25560	1.33126	1,328.037	17.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	174.35800	0.17436	171.71370	0.17171	174.358	18.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,590.35800	1.59036	1,593.61370	1.59361	1,590.358	18.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	163.85010	0.16385	161.22110	0.16122	163.850	19.07	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,679.85010	1.67985	1,683.12110	1.68312	1,679.850	19.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	145.37160	0.14537	142.77400	0.14277	145.372	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,861.37160	1.86137	1,864.67400	1.86467	1,861.372	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	142.03880	0.14204	139.44740	0.13945	142.039	19.72	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,898.03880	1.89804	1,901.34740	1.90135	1,898.039	19.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	122.90130	0.12290	120.35730	0.12036	122.901	20.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,138.90130	2.13890	2,142.25730	2.14226	2,138.901	20.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	112.05030	0.11205	109.39840	0.10940	112.050	22.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,528.05030	2.52805	2,531.29840	2.53130	2,528.050	22.19	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.49200	10.49200	10.48600	10.48600		14.88	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,741.52360	1.74152	1,736.17080	1.73617	1,741.524	14.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	29.52360	0.02952	30.17080	0.03017	29.524	14.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	654.11180	0.65411	651.47900	0.65148	654.112	13.92	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	292.11180	0.29211	295.47900	0.29548	292.112	13.92	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	147.27370	0.14727	144.71670	0.14472	147.274	19.68	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,895.27370	1.89527	1,898.71670	1.89872	1,895.274	19.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry			10.59710		10.59710		10.59110	10.59110		15.30	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	869.61580		0.86962		862.58740	0.86259	869.616	13.91	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	262.51580		0.26252		261.48740	0.26149	262.516	13.91	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	863.26850		0.86327		856.22970	0.85623	863.269	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	266.16850		0.26617		265.12970	0.26513	266.168	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	856.95300		0.85695		849.90380	0.84990	856.953	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	269.85300		0.26985		268.80380	0.26880	269.853	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	689.22800		0.68923		682.33550	0.68234	689.228	14.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	422.12800		0.42213		421.23550	0.42124	422.128	14.64	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	240.90840		0.24091		237.14780	0.23715	240.908	18.90	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,713.80840		1.71381		1,716.04780	1.71605	1,713.808	18.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.63830		10.63830		10.63220	10.63220		15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,751.89820		2.75190		2,745.87130	2.74587	2,751.898	16.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	13.59820		0.01360		13.67130	0.01367	13.598	16.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,265.31540		2.26532		2,259.12040	2.25912	2,265.315	15.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	27.01540		0.02702		26.92040	0.02692	27.015	15.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,795.94760		1.79595		1,789.48620	1.78949	1,795.948	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	57.64760		0.05765		57.28620	0.05729	57.648	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,705.12980		1.70513		1,698.60010	1.69860	1,705.130	14.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	66.82980		0.06683		66.40010	0.06640	66.830	14.44	1,336,596.00	20,000	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,440.42770		1.44043		1,433.65420	1.43365	1,440.428	14.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	102.12770		0.10213		101.45420	0.10145	102.128	14.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,190.04420		1.19004		1,182.99110	1.18299	1,190.044	13.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	151.74420		0.15174		150.79110	0.15079	151.744	13.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	979.10590		0.97911		971.55180	0.97155	979.106	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	240.80590		0.24081		239.35180	0.23935	240.806	13.95	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	914.82410		0.91482		907.10450	0.90710	914.824	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	276.52410		0.27652		274.90450	0.27490	276.524	14.04	2,765,241.00	10,000	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	756.85780		0.75686		748.94670	0.74895	756.858	14.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	408.55780		0.40856		406.74670	0.40675	408.558	14.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	752.09630		0.75210		744.18990	0.74419	752.096	14.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	413.79630		0.41380		411.98990	0.41199	413.796	14.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	747.37080		0.74737		739.46170	0.73946	747.371	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	419.07080		0.41907		417.26170	0.41726	419.071	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	503.76270		0.50376		496.34040	0.49634	503.763	16.21	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	815.46270		0.81546		814.14040	0.81414	815.463	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	283.08820		0.28309		277.40160	0.27740	283.088	18.70	5,661,764.00	20,000	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,644.78820		1.64479		1,645.20160	1.64520	1,644.788	18.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	269.35000		0.26935		263.83000	0.26383	269.350	18.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,731.05000		1.73105		1,731.63000	1.73163	1,731.050	18.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	213.45910		0.21346		208.69930	0.20870	213.459	20.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,175.15910		2.17516		2,176.49930	2.17650	2,175.159	20.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	187.94480		0.18794		183.69730	0.18370	187.945	22.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,699.64480		2.69964		2,701.49730	2.70150	2,699.645	22.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.79120		10.79120		10.78440	10.78440		16.01	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,815.59150		2.81559		2,808.34030	2.80834	2,815.592	16.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	24.39150		0.02439		23.94030	0.02394	24.392	16.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,383.02110		2.38302		2,375.79820	2.37580	2,383.021	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	41.82110		0.04182		41.39820	0.04140	41.821	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,335.52940		2.33553		2,328.31950	2.32832	2,335.529	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	44.32940		0.04433		43.91950	0.04392	44.329	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,288.17480		2.28817		2,280.97910	2.28098	2,288.175	15.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	46.97480		0.04697		46.57910	0.04658	46.975	15.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,877.93710		1.87794		1,870.64520	1.87065	1,877.937	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	86.73710		0.08674		86.24520	0.08625	86.737	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,455.07220		1.45507		1,447.61070	1.44761	1,455.072	14.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	163.87220		0.16387		163.21070	0.16321	163.872	14.17	0.00	0	0.00

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	14.29	Put	24.13340	0.02413		25.86560	0.02587	24.133	14.07	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	2,226.50220	2.22650		2,199.94520	2.19995	2,226.502	14.03	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	24.30220	0.02430		26.04520	0.02605	24.302	14.03	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	2,216.67260	2.21667		2,190.12560	2.19013	2,216.673	13.99	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	24.47260	0.02447		26.22560	0.02623	24.473	13.99	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Call	2,030.22860	2.03023		2,003.90460	2.00390	2,030.229	13.29	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Put	28.02860	0.02803		30.00460	0.03000	28.029	13.29	0.00	0	327.00
£ / R	On	13/06/2014			Foreign Exchange Future			16.70710	16.70710		16.67930	16.67930		13.97	0.00	0	200.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	1,056.76270	1.05676		1,046.05190	1.04605	1,056.763	13.21	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	389.66270	0.38966		406.75190	0.40675	389.663	13.21	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	1,050.96560	1.05097		1,040.33910	1.04034	1,050.966	13.22	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	393.86560	0.39387		411.03910	0.41104	393.866	13.22	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	398.09440	0.39809		415.34700	0.41535	398.094	13.23	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	1,045.19440	1.04519		1,034.64700	1.03465	1,045.194	13.23	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future			16.93990	16.93990		16.91190	16.91190		14.51	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Call	949.90800	0.94991		943.45390	0.94345	949.908	14.37	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Put	850.00800	0.85001		871.55390	0.87155	850.008	14.37	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Call	945.78700	0.94579		939.35790	0.93936	945.787	14.39	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put	855.88700	0.85589		877.45790	0.87746	855.887	14.39	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call	941.68440	0.94168		935.28010	0.93528	941.684	14.40	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put	861.78440	0.86178		883.38010	0.88338	861.784	14.40	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10346	0.10346		0.10325	0.10325		15.96	0.00	0	14,314.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,350.83210	0.01351		1,330.29870	0.01330	1,350.832	20.65	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	4.63210	0.00005		5.79870	0.00006	4.632	20.65	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	428.28740	0.00428		419.01050	0.00419	428.287	15.96	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	82.08740	0.00082		94.51050	0.00095	82.087	15.96	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	52.97920	0.00053		53.38940	0.00053	52.979	18.57	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	706.77920	0.00707		728.88940	0.00729	706.779	18.57	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future			0.10501	0.10501		0.10479	0.10479		16.47	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call	1,519.70200	0.01520		1,498.36550	0.01498	1,519.702	15.43	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put	18.40200	0.00018		19.36550	0.00019	18.402	15.43	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call	705.29490	0.00705		695.36580	0.00695	705.295	16.47	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put	203.99490	0.00204		216.36580	0.00216	203.995	16.47	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call	272.71710	0.00273		267.60750	0.00268	272.717	18.61	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put	771.41710	0.00771		788.60750	0.00789	771.417	18.61	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future			13.78150	13.78150		13.76860	13.76860		12.12	43,342,817.50	3,145	74,656.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	2,581.61460	2.58161		2,568.73740	2.56874	2,581.615	19.44	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	0.11460	0.00011		0.13740	0.00014	0.115	19.44	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call	2,338.73340	2.33873		2,325.87130	2.32587	2,338.733	18.58	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put	0.23340	0.00023		0.27130	0.00027	0.233	18.58	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call	2,288.77020	2.28877		2,275.91210	2.27591	2,288.770	18.40	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put	0.27020	0.00027		0.31210	0.00031	0.270	18.40	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call	2,238.81280	2.23881		2,225.95920	2.22596	2,238.813	18.22	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put	0.31280	0.00031		0.35920	0.00036	0.313	18.22	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Call	1,534.00780	1.53401		1,521.27590	1.52128	1,534.008	15.73	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Put	2.50780	0.00251		2.67590	0.00268	2.508	15.73	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Put	2.90680	0.00291		3.08870	0.00309	2.907	15.55	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Call	1,484.40680	1.48441		1,471.68870	1.47169	1,484.407	15.55	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	1,286.41360	1.28641		1,273.80560	1.27381	1,286.414	14.70	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	4.91360	0.00491		5.20560	0.00521	4.914	14.70	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call	1,187.71300	1.18771		1,175.21620	1.17522	1,187.713	14.19	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put	6.21300	0.00621		6.61620	0.00662	6.213	14.19	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Put	7.90060	0.00790		8.45270	0.00845	7.901	13.69	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Call	1,089.40060	1.08940		1,077.05270	1.07705	1,089.401	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
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,040.42910		1.04043		1,028.17330	1.02817	1,040.429	13.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	8.92910		0.00893		9.57330	0.00957	8.929	13.44	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	942.95550		0.94296		930.92870	0.93093	942.956	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	11.45550		0.01146		12.32870	0.01233	11.455	12.93	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	14.78650		0.01479		15.96240	0.01596	14.787	12.43	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	846.28650		0.84629		834.56240	0.83456	846.286	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	703.43000		0.70343		694.38520	0.69439	703.430	11.67	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	21.93000		0.02193		25.78520	0.02579	21.930	11.67	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	615.35570		0.61536		607.30370	0.60730	615.356	11.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	33.85570		0.03386		38.70370	0.03870	33.856	11.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	72.28370		0.07228		79.09910	0.07910	72.284	11.86	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	453.78370		0.45378		447.69910	0.44770	453.784	11.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	138.38680		0.13839		138.80530	0.13881	138.387	12.78	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	356.88680		0.35689		370.20530	0.37021	356.887	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	100.76150		0.10076		101.56970	0.10157	100.761	13.27	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	469.26150		0.46926		482.96970	0.48297	469.262	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	677.53470		0.67753		691.37410	0.69137	677.535	14.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	59.03470		0.05903		59.97410	0.05997	59.035	14.09	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	34.99670		0.03500		36.36670	0.03637	34.997	14.94	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	903.49670		0.90350		917.76670	0.91777	903.497	14.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	15.89880		0.01590		17.27870	0.01728	15.899	16.33	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,284.39880		1.28440		1,298.67870	1.29868	1,284.399	16.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,577.11940		1.57712		1,590.63170	1.59063	1,577.119	17.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	8.61940		0.00862		9.23170	0.00923	8.619	17.19	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.98160		13.98160		13.96760	13.96760		13.22	17,477,000.00	1,250	25,901.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,527.83740		1.52784		1,515.29000	1.51529	1,527.837	13.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	36.23740		0.03624		37.69000	0.03769	36.237	13.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,518.29190		1.51829		1,505.76810	1.50577	1,518.292	13.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	36.69190		0.03669		38.16810	0.03817	36.692	13.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,508.75260		1.50875		1,496.25280	1.49625	1,508.753	13.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	37.15260		0.03715		38.65280	0.03865	37.153	13.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,377.76340		1.37776		1,367.33770	1.36734	1,377.763	12.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	46.16340		0.04616		49.73770	0.04974	46.163	12.72	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.16830		14.16830		14.15460	14.15460		13.79	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	785.21450		0.78521		781.40130	0.78140	785.214	13.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	406.91450		0.40691		416.80130	0.41680	406.914	13.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	779.97550		0.77998		776.20560	0.77621	779.976	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	411.67550		0.41168		421.60560	0.42161	411.676	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	416.46650		0.41647		426.43950	0.42644	416.467	13.32	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	774.76650		0.77477		771.03950	0.77104	774.766	13.32	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.38080		14.38080		14.36670	14.36670		14.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	780.51270		0.78051		780.43240	0.78043	780.513	14.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	739.71270		0.73971		753.73240	0.75373	739.713	14.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	776.49940		0.77650		776.41220	0.77641	776.499	14.30	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	745.69940		0.74570		759.71220	0.75971	745.699	14.30	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	772.50220		0.77250		772.47730	0.77248	772.502	14.32	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	751.70220		0.75170		765.77730	0.76578	751.702	14.32	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.59150		14.59150		14.57590	14.57590		14.78	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,333.98330		1.33398		1,335.28360	1.33528	1,333.983	13.58	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	432.48330		0.43248		449.38360	0.44938	432.483	13.58	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	436.31870		0.43632		453.27560	0.45328	436.319	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,327.81870		1.32782		1,329.17560	1.32918	1,327.819	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,321.67470		1.32167		1,323.08240	1.32308	1,321.675	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	440.17470		0.44017		457.18240	0.45718	440.175	13.59	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.00141		110.00141		110.00119	110.00119			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future	110.99	Put	988.59000		0.98859		988.81000	0.98881	988.590		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	998.59000		0.99859		998.81000	0.99881	998.590		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,008.59000		1.00859		1,008.81000	1.00881	1,008.590		0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37402		110.37402		110.37381	110.37381			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	615.98000		0.61598		616.19000	0.61619	615.980		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	625.98000		0.62598		626.19000	0.62619	625.980		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	635.98000		0.63598		636.19000	0.63619	635.980		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.04993		106.04993		106.04837	106.04837			1,908,898.74	18	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,940.07000		3.94007		3,941.63000	3.94163	3,940.070		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,950.07000		3.95007		3,951.63000	3.95163	3,950.070		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	3,960.07000		3.96007		3,961.63000	3.96163	3,960.070		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.23408		106.23408		106.23252	106.23252			1,912,213.44	18	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	755.92000		0.75592		757.48000	0.75748	755.920		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	765.92000		0.76592		767.48000	0.76748	765.920		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	775.92000		0.77592		777.48000	0.77748	775.920		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.52244		110.52244		110.52058	110.52058			0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	532.44000		0.53244		530.58000	0.53058	532.440		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	522.44000		0.52244		520.58000	0.52058	522.440		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	512.44000		0.51244		510.58000	0.51058	512.440		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
2050	On 06/02/2014	Bond Future			110.62973		110.62973		110.62786	110.62786			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	639.73000		0.63973		637.86000	0.63786	639.730		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	629.73000		0.62973		627.86000	0.62786	629.730		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	619.73000		0.61973		617.86000	0.61786	619.730		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			411.15500		411.15500		410.65400	410.65400			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.56200		416.56200		416.05500	416.05500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			422.13900		422.13900		421.63100	421.63100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			484.86000		484.86000		484.03500	484.03500			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			491.23700		491.23700		490.40200	490.40200			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			497.81300		497.81300		496.97400	496.97400			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			435.26100		435.26100		433.85400	433.85400			0.00	0	408.00
ALBI	On 06/02/2014	Index Future			440.98500		440.98500		439.56000	439.56000			0.00	0	457.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 08/05/2014	Index Future			446.88900		446.88900		445.45000	445.45000			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			453.16900		453.16900		451.70700	451.70700			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.66830		9.66830		9.60380	9.60380		11.93	12,568,790.00	1,300	8,004.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,368.91240		1.36891	1,304.03800	1.30404	1,368.912	0.612	17.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.61240		0.00061	0.23800	0.00024	0.612	0.612	17.53	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,070.70750		1.07071	1,007.02150	1.00702	1,070.708	0.612	16.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	2.40750		0.00241	3.22150	0.00322	2.408	2.408	16.32	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	29.12590		0.02913	44.01050	0.04401	29.126	29.126	11.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	397.42590		0.39743	347.81050	0.34781	397.426	397.426	11.67	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	274.04060		0.27404	234.97470	0.23497	274.041	274.041	11.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	65.74060		0.06574	91.17470	0.09117	65.741	65.741	11.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	267.09110		0.26709	228.74370	0.22874	267.091	267.091	11.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	68.79110		0.06879	94.94370	0.09494	68.791	68.791	11.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	260.23960		0.26024	222.61430	0.22261	260.240	260.240	11.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	71.93960		0.07194	98.81430	0.09881	71.940	71.940	11.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	185.99020		0.18599	157.10530	0.15711	185.990	185.990	11.89	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	117.69020		0.11769	153.30530	0.15331	117.690	117.690	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	16.29490		0.01629	14.55390	0.01455	16.295	16.295	13.78	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	647.99490		0.64799	710.75390	0.71075	647.995	647.995	13.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	938.99640		0.93900	1,002.61000	1.00261	938.996	938.996	15.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	7.29640		0.00730	6.41000	0.00641	7.296	7.296	15.60	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.74600		9.74600	9.68130	9.68130	9.74600	9.68130	11.96	6,188,710.00	635	3,713.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	421.97230		0.42197	384.07290	0.38407	421.972	421.972	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	165.97230		0.16597	192.77290	0.19277	165.972	165.972	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	415.74860		0.41575	378.22540	0.37823	415.749	415.749	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	169.74860		0.16975	196.92540	0.19693	169.749	169.749	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	409.58330		0.40958	372.43710	0.37244	409.583	409.583	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	173.58330		0.17358	201.13710	0.20114	173.583	173.583	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.81600		9.81600	9.75210	9.75210	9.81600	9.75210	12.10	2,454,000.00	250	200.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	337.58470		0.33758	311.70130	0.31170	337.585	337.585	12.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	411.58470		0.41158	449.60130	0.44960	411.585	411.585	12.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	417.49270		0.41749	455.77000	0.45577	417.493	417.493	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	333.49270		0.33349	307.87000	0.30787	333.493	333.493	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	329.44230		0.32944	304.08200	0.30408	329.442	329.442	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	423.44230		0.42344	461.98200	0.46198	423.442	423.442	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.89640		9.89640	9.83280	9.83280	9.89640	9.83280	12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	638.58800		0.63859	600.60440	0.60060	638.588	638.588	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	282.18800		0.28219	307.80440	0.30780	282.188	282.188	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	632.66080		0.63266	594.90500	0.59490	632.661	632.661	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	286.26080		0.28626	312.10500	0.31210	286.261	286.261	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	626.77020		0.62677	589.24580	0.58925	626.770	626.770	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	290.37020		0.29037	316.44580	0.31645	290.370	290.370	12.16	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.79230		9.79230	9.76360	9.76360	9.79230	9.76360	12.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	102.63460		0.10263	94.80270	0.09480	102.635	102.635	12.91	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	250.33460		0.25033	271.20270	0.27120	250.335	250.335	12.91	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	99.55300		0.09955	91.91210	0.09191	99.553	99.553	12.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	257.25300		0.25725	278.31210	0.27831	257.253	257.253	12.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	96.55090		0.09655	89.09950	0.08910	96.551	96.551	12.98	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	264.25090		0.26425	285.49950	0.28550	264.251	264.251	12.98	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.90910		9.90910	9.88020	9.88020	9.90910	9.88020	12.49	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	285.78590		0.28579	277.11490	0.27711	285.786	285.786	12.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	316.68590		0.31669	336.91490	0.33691	316.686	316.686	12.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	281.75880		0.28176	273.18140	0.27318	281.759	281.759	12.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	322.65880		0.32266	342.98140	0.34298	322.659	322.659	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	277.78400		0.27778	269.29840	0.26930	277.784	12.65	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	328.68400		0.32868	349.09840	0.34910	328.684	12.65	0.00	0	0.00	
CF CANDO CADP	On 13/12/2013	Can-Do Future			70.18170		70.18170	-73.59310	-73.59310			0.00	0	2,274.00	
CF CANDO CADR	On 13/12/2013	Can-Do Future			530.52470		530.52470	524.14640	524.14640			0.00	0	696.00	
CF CANDO CADS	On 13/12/2013	Can-Do Future			392.38040		392.38040	394.13430	394.13430			0.00	0	6,000.00	
CF CANDO CADT	On 13/12/2013	Can-Do Future			231.30930		231.30930	229.38580	229.38580			0.00	0	1,600.00	
CF CANDO CAEX	On 13/12/2013	Can-Do Future			15.80300		15.80300	18.51990	18.51990			0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			11.18940		11.18940	11.18460	11.18460		12.56	0.00	0	587.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	439.78210		0.43978	440.28550	0.44029	439.782	11.91	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	40.38210		0.04038	45.68550	0.04569	40.382	11.91	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	431.76780		0.43177	432.50330	0.43250	431.768	11.93	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	42.36780		0.04237	47.90330	0.04790	42.368	11.93	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	423.82400		0.42382	424.79570	0.42480	423.824	11.94	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	44.42400		0.04442	50.19570	0.05020	44.424	11.94	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future			11.35940		11.35940	11.35390	11.35390		13.79	0.00	0	100.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	408.68660		0.40869	416.63230	0.41663	408.687	13.68	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	339.28660		0.33929	352.73230	0.35273	339.287	13.68	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	404.05840		0.40406	412.02030	0.41202	404.058	13.70	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	344.65840		0.34466	358.12030	0.35812	344.658	13.70	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	399.47400		0.39947	407.45070	0.40745	399.474	13.71	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	350.07400		0.35007	363.55070	0.36355	350.074	13.71	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67440		1.67440	1.67240	1.67240		12.42	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	408.57280		0.04086	399.99140	0.04000	408.573	12.42	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	164.57280		0.01646	175.99140	0.01760	164.573	12.42	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	352.64710		0.03526	345.24580	0.03452	352.647	12.63	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	208.64710		0.02086	221.24580	0.02212	208.647	12.63	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	302.74130		0.03027	296.40600	0.02964	302.741	12.85	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	258.74130		0.02587	272.40600	0.02724	258.741	12.85	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future			1.69320		1.69320	1.69090	1.69090		13.66	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	568.34160		0.05683	561.59050	0.05616	568.342	13.56	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	536.34160		0.05363	552.59050	0.05526	536.342	13.56	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	524.69260		0.05247	518.29660	0.05183	524.693	13.66	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	592.69260		0.05927	609.29660	0.06093	592.693	13.66	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	487.02670		0.04870	480.77560	0.04808	487.027	13.84	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	655.02670		0.06550	671.77560	0.06718	655.027	13.84	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future			111.14864		111.14864	111.14663	111.14663			0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	109.99	Call	1,158.64000		1.15864	1,156.63000	1.15663	1,158.640	0.00	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	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	110.00	Call	1,148.64000		1.14864	1,146.63000	1.14663	1,148.640	0.00	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	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	110.01	Call	1,138.64000		1.13864	1,136.63000	1.13663	1,138.640	0.00	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	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future			112.62432		112.62432	112.62233	112.62233			0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	110.99	Call	1,634.32000		1.63432	1,632.33000	1.63233	1,634.320	0.00	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	111.00	Call	1,624.32000		1.62432	1,622.33000	1.62233	1,624.320	0.00	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future	111.01	Call	1,614.32000		1.61432	1,612.33000	1.61233		1,614.320		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.56634		82.96548	9.63275	82.46618				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	8,798.76000		8.79876	9,298.06000	9.29806		8,798.760		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	8,710.48000		8.71048	9,209.78000	9.20978		8,710.480		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	8,622.33000		8.62233	9,121.63000	9.12163		8,622.330		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.68430		84.05661	9.75294	83.55080				0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,079.56000		1.07956	1,585.37000	1.58537		1,079.560		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,004.03000		1.00403	1,509.84000	1.50984		1,004.030		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	928.61000		0.92861	1,434.42000	1.43442		928.610		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.80043		81.39955	9.87121	80.88799				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	1,926.66000		1.92666	2,438.22000	2.43822		1,926.660		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,851.37000		1.85137	2,362.93000	2.36293		1,851.370		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,776.18000		1.77618	2,287.74000	2.28774		1,776.180		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			434.75900		434.75900	433.41500	433.41500				343,459,610.00	79	61.00
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	112,310.00000		11.23100	125,750.00000	12.57500		112,310.000		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	112,410.00000		11.24100	125,850.00000	12.58500		112,410.000		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	112,510.00000		11.25100	125,950.00000	12.59500		112,510.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			440.47700		440.47700	439.11600	439.11600				361,191,140.00	82	351.00
GOVI	On 06/02/2014	GOVI	439.99	Call	4,870.00000		0.48700	0.00000	0.00000		4,870.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	8,740.00000	0.87400		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	4,770.00000		0.47700	0.00000	0.00000		4,770.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	8,840.00000	0.88400		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	4,670.00000		0.46700	0.00000	0.00000		4,670.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	8,940.00000	0.89400		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			452.64600		452.64600	451.25100	451.25100				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	73,440.00000		7.34400	87,390.00000	8.73900		73,440.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	73,540.00000		7.35400	87,490.00000	8.74900		73,540.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	73,640.00000		7.36400	87,590.00000	8.75900		73,640.000		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
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			198.16800		198.16800		198.18500	198.18500			0.00	0	512.00
IGOV	On 06/02/2014	Index Future			200.79900		200.79900		200.81600	200.81600			0.00	0	1,001.00
IGOV	On 08/05/2014	Index Future			203.51200		203.51200		203.53200	203.53200			0.00	0	7.00
ILBI	On 07/11/2013	Index Future			536.80600		536.80600		536.80600	536.80600			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			544.03600		544.03600		544.03600	544.03600			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 20/11/2013	Jibar Tradeable Future			5.16000		94.84000		5.16000	94.84000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.17000		94.83000		5.18000	94.82000			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			5.31000		94.69000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.40000		94.60000		5.38000	94.62000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.48000		94.52000		5.46000	94.54000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.71000		94.29000		5.66000	94.34000			0.00	0	2,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.07000		93.93000		6.01000	93.99000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.34000		93.66000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.62000		93.38000		6.52000	93.48000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.87000		93.13000		6.79000	93.21000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.13000		92.87000		7.05000	92.95000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.43930		8.43930		8.37960	8.37960		9.14	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	314.19610		0.31420		265.32560	0.26533	314.196	9.38	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	14.89610		0.01490		25.72560	0.02573	14.896	9.38	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	305.41870		0.30542		257.16410	0.25716	305.419	9.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	16.11870		0.01612		27.56410	0.02756	16.119	9.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	296.72180		0.29672		249.10500	0.24910	296.722	9.36	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	17.42180		0.01742		29.50500	0.02950	17.422	9.36	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.51330		8.51330		8.45290	8.45290		10.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	448.15460		0.44815		406.54510	0.40655	448.155	10.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	74.85460		0.07485		93.64510	0.09365	74.855	10.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	440.70350		0.44070		399.48570	0.39949	440.703	10.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	77.40350		0.07740		96.58570	0.09659	77.404	10.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	433.31350		0.43331		392.49150	0.39249	433.313	10.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	80.01350		0.08001		99.59150	0.09959	80.014	10.53	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.71790		9.71790	0.10288	9.73980	9.73980		16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,213.70650		0.22137	0.10288	2,419.41450	0.24194	2,213.706	16.37	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,934.70650		0.19347	0.10288	1,921.41450	0.19214	1,934.706	16.37	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,158.16100		0.21582	0.10288	2,362.98340	0.23630	2,158.161	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,979.16100		0.19792	0.10288	1,964.98340	0.19650	1,979.161	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,107.31250		0.21073	0.10288	2,307.26200	0.23073	2,107.313	16.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,028.31250		0.20283	0.10288	2,009.26200	0.20093	2,028.313	16.32	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.75024		101.54357		7.77134	101.40565			0.00	0	11,587.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,698.56000		8.69856		8,836.48000	8.83648	8,698.560		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

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	6.50	Put	8,625.83000		8.62583		8,763.75000	8.76375	8,625.830		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	8,553.15000		8.55315		8,691.07000	8.69107	8,553.150		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.84786		102.87915		7.86983	102.73939			0.00	0	1,367.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	50.06000		0.05006		189.82000	0.18982	50.060		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	13.62000		0.01362		0.00000	0.00000	13.620		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		126.14000	0.12614	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	77.26000		0.07726		0.00000	0.00000	77.260		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		62.50000	0.06250	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.94227		100.33940		7.96492	100.19909			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,215.25000		2.21525		2,355.56000	2.35556	2,215.250		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,151.50000		2.15150		2,291.81000	2.29181	2,151.500		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,087.80000		2.08780		2,228.11000	2.22811	2,087.800		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.02157		114.98324		6.04813	114.93373		2.48	1,874,686,744.96	16,304	19,885.00
R157	On 07/11/2013	Bond Future	5.59	Call	0.06000		0.00006		1.13000	0.00113	0.060	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	808.64000		0.80864		859.22000	0.85922	808.640	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	0.08000		0.00008		1.31000	0.00131	0.080	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	789.84000		0.78984		840.58000	0.84058	789.840	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	0.10000		0.00010		1.53000	0.00153	0.100	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	771.04000		0.77104		821.98000	0.82198	771.040	2.46	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.15570		116.49553		6.18698	116.44539		2.28	1,756,170,114.75	15,075	12,795.00
R157	On 06/02/2014	Bond Future	5.64	Call	217.17000		0.21717		210.81000	0.21081	217.170	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,048.39000		1.04839		1,092.17000	1.09217	1,048.390	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	221.69000		0.22169		215.19000	0.21519	221.690	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,036.71000		1.03671		1,080.35000	1.08035	1,036.710	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	226.28000		0.22628		219.62000	0.21962	226.280	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,025.11000		1.02511		1,068.59000	1.06859	1,025.110	2.25	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.30584		111.24673		6.34240	111.19741		2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	146.04000		0.14604		140.91000	0.14091	146.040	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,666.87000		1.66687		1,711.06000	1.71106	1,666.870	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,655.65000		1.65565		1,699.76000	1.69976	1,655.650	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	148.58000		0.14858		143.37000	0.14337	148.580	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	151.16000		0.15116		145.86000	0.14586	151.160	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,644.47000		1.64447		1,688.49000	1.68849	1,644.470	2.01	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.44761		112.81209		6.49435	112.76082		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	924.72000		0.92472		899.78000	0.89978	924.720	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	604.57000		0.60457		630.90000	0.63090	604.570	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	931.27000		0.93127		906.22000	0.90622	931.270	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	600.20000		0.60020		626.42000	0.62642	600.200	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	937.85000		0.93785		912.68000	0.91268	937.850	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	595.86000		0.59586		621.96000	0.62196	595.860	1.93	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.78142		107.51478		6.84319	107.46265			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	501.21000		0.50121		553.34000	0.55334	501.210		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	492.70000		0.49270		544.83000	0.54483	492.700		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	484.20000		0.48420		536.33000	0.53633	484.200		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future		8.11510	123.14148		8.17627	122.59149		12.31	792,169,140.84	6,433	25,543.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.93	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,904.01000	15.90401	16,454.00000	16.45400	15,904.010	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.93	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,257.60000	13.25760	13,807.59000	13.80759	13,257.600	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	178.87000	0.17887	226.41000	0.22641	178.870	12.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,223.49000	1.22349	1,821.02000	1.82102	1,223.490	12.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	446.10000	0.44610	951.16000	0.95116	446.100	12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	670.41000	0.67041	625.48000	0.62548	670.410	12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	722.34000	0.72234	665.32000	0.66532	722.340	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	408.11000	0.40811	901.08000	0.90108	408.110	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	776.48000	0.77648	706.76000	0.70676	776.480	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	372.43000	0.37243	852.70000	0.85270	372.430	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	145.46000	0.14546	492.74000	0.49274	145.460	12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,353.65000	1.35365	1,150.94000	1.15094	1,353.650	12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,405.26000	3.40526	2,914.68000	2.91468	3,405.260	12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3.15000	0.00315	62.56000	0.06256	3.150	12.57	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,538.92000	5.53892	4,992.23000	4.99223	5,538.920	12.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	0.01000	0.00001	3.31000	0.00331	0.010	12.69	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,620.28000	7.62028	7,070.36000	7.07036	7,620.280	12.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.00000	0.00000	0.07000	0.00007	0.000	12.82	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future		8.20845	119.47159		8.27182	118.91446		13.35	1,483,478,733.03	12,417	32,552.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,572.84000	1.57284	1,448.07000	1.44807	1,572.840	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,808.02000	5.80802	6,240.38000	6.24038	5,808.020	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,600.58000	1.60058	1,473.90000	1.47390	1,600.580	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,743.16000	5.74316	6,173.61000	6.17361	5,743.160	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,628.88000	1.62888	1,500.25000	1.50025	1,628.880	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,678.95000	5.67895	6,107.45000	6.10745	5,678.950	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	6,091.22000	6.09122	5,737.84000	5.73784	6,091.220	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,446.56000	1.44656	1,650.31000	1.65031	1,446.560	13.73	0.00	0	250.00
R186	On 08/05/2014	Bond Future		8.30395	121.07115		8.36947	120.50812		13.45	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,092.91000	1.09291	1,015.79000	1.01579	1,092.910	13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,245.27000	12.24527	12,731.18000	12.73118	12,245.270	13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,109.66000	1.10966	1,031.52000	1.03152	1,109.660	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,164.28000	12.16428	12,649.17000	12.64917	12,164.280	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,083.59000	12.08359	12,567.44000	12.56744	12,083.590	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,126.60000	1.12660	1,047.42000	1.04742	1,126.600	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,940.85000	1.94085	1,815.16000	1.81516	1,940.850	13.27	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,168.39000	9.16839	9,605.73000	9.60573	9,168.390	13.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,564.16000	5.56416	5,282.70000	5.28270	5,564.160	13.71	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,890.69000	3.89069	4,172.26000	4.17226	3,890.690	13.71	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future		8.39340	117.48230		8.46149	116.91002		13.42	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,068.10000	5.06810	4,817.41000	4.81741	5,068.100	13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,944.73000	5.94473	6,266.32000	6.26632	5,944.730	13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,108.70000	5.10870	4,856.60000	4.85660	5,108.700	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,900.15000	5.90015	6,220.33000	6.22033	5,900.150	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,149.47000	5.14947	4,895.97000	4.89597	5,149.470	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,855.82000	5.85582	6,174.60000	6.17460	5,855.820	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,928.90000	7.92890	7,592.40000	7.59240	7,928.900	13.75	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,603.61000	3.60361	3,839.39000	3.83939	3,603.610	13.75	0.00	0	840.00
R186	On 06/11/2014	Bond Future		8.49650	119.05510		8.56718	118.47496			205,370,047.50	1,725	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	2,989.20000	2.98920	3,569.34000	3.56934	2,989.200		0.00	0	0.00

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 06/11/2014	Bond Future	8.15	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	2,903.89000		2.90389	3,484.03000	3.48403	2,903.890	2,903.890		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	2,818.67000		2.81867	3,398.81000	3.39881	2,818.670	2,818.670		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.86608		280.86608	280.86721	280.86721				0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	876.08000		0.87608	877.21000	0.87721	876.080	876.080		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	866.08000		0.86608	867.21000	0.86721	866.080	866.080		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	856.08000		0.85608	857.21000	0.85721	856.080	856.080		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.94944		278.94944	278.95077	278.95077				0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,040.56000		1.04056	1,039.23000	1.03923	1,040.560	1,040.560		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,050.56000		1.05056	1,049.23000	1.04923	1,050.560	1,050.560		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,060.56000		1.06056	1,059.23000	1.05923	1,060.560	1,060.560		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.83931		107.59855	4.85342	107.58304			1.43	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	32.88000		0.03288	48.97000	0.04897	32.880	32.880	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	87.11000		0.08711	118.71000	0.11871	87.110	87.110	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	36.92000		0.03692	53.12000	0.05312	36.920	36.920	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	80.15000		0.08015	111.86000	0.11186	80.150	80.150	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	41.29000		0.04129	57.50000	0.05750	41.290	41.290	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	73.52000		0.07352	105.24000	0.10524	73.520	73.520	1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.69727		104.60584	4.71561	104.59016				0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	557.26000		0.55726	548.77000	0.54877	557.260	557.260	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	94.86000		0.09486	102.05000	0.10205	94.860	94.860	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	563.70000		0.56370	555.11000	0.55511	563.700	563.700	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	92.81000		0.09281	99.90000	0.09990	92.810	92.810	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	570.34000		0.57034	561.66000	0.56166	570.340	570.340	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	90.96000		0.09096	97.96000	0.09796	90.960	90.960	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.40213		106.00639	4.42600	105.99187			0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	417.07000		0.41707	410.67000	0.41067	417.070	417.070	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	211.87000		0.21187	219.99000	0.21999	211.870	211.870	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	209.77000		0.20977	217.85000	0.21785	209.770	209.770	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	421.03000		0.42103	414.59000	0.41459	421.030	421.030	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	424.73000		0.42473	418.24000	0.41824	424.730	424.730	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	207.41000		0.20741	215.44000	0.21544	207.410	207.410	1.01	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.47973		103.08756	3.52319	103.07168			0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	702.52000		0.70252	689.73000	0.68973	702.520	702.520	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	45.22000		0.04522	48.31000	0.04831	45.220	45.220	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	705.62000		0.70562	692.80000	0.69280	705.620	705.620	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	44.71000		0.04471	47.77000	0.04777	44.710	44.710	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	708.71000		0.70871	695.86000	0.69586	708.710	708.710	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	44.20000		0.04420	47.23000	0.04723	44.200	44.200	0.69	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
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	208.91693	208.91693		208.91445	208.91445			25,696,782.39	123	7,328.00
R202	On 07/11/2013	208.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	208.99	Put	73.07000	0.07307		75.55000	0.07555	73.070		0.00	0	0.00
R202	On 07/11/2013	209.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	209.00	Put	83.07000	0.08307		85.55000	0.08555	83.070		0.00	0	0.00
R202	On 07/11/2013	209.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	209.01	Put	93.07000	0.09307		95.55000	0.09555	93.070		0.00	0	0.00
R202	On 06/02/2014		Bond Future	208.69225	208.69225		208.68947	208.68947			25,669,146.75	123	43,449.00
R202	On 06/02/2014	208.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	208.99	Put	297.75000	0.29775		300.53000	0.30053	297.750		0.00	0	0.00
R202	On 06/02/2014	209.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	209.00	Put	307.75000	0.30775		310.53000	0.31053	307.750		0.00	0	0.00
R202	On 06/02/2014	209.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	209.01	Put	317.75000	0.31775		320.53000	0.32053	317.750		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	6.70613	106.45811		6.73751	106.35014		4.72	2,303,327,667.96	21,636	17,052.00
R203	On 07/11/2013	5.71	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.61	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	3,499.09000	3.49909		3,607.06000	3.60706	3,499.090	4.61	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.65	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	2,501.32000	2.50132		2,609.29000	2.60929	2,501.320	4.65	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.65	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	2,465.89000	2.46589		2,573.86000	2.57386	2,465.890	4.65	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	0.00000	0.00000		0.01000	0.00001	0.000	4.65	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	2,430.48000	2.43048		2,538.46000	2.53846	2,430.480	4.65	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	104,228.59000	104.22859		104,120.62000	104.12062	104,228.590	4.92	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	4.92	0.00	0	0.00
R203	On 06/02/2014		Bond Future	6.82371	107.85829		6.85767	107.74892		4.55	878,829,346.92	8,148	8,373.00
R203	On 06/02/2014	5.95	Call	152.90000	0.15290		147.27000	0.14727	152.900	4.47	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	3,015.84000	3.01584		3,119.58000	3.11958	3,015.840	4.47	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	251.57000	0.25157		241.82000	0.24182	251.570	4.50	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	2,483.81000	2.48381		2,583.43000	2.58343	2,483.810	4.50	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	257.94000	0.25794		247.93000	0.24793	257.940	4.50	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	2,457.11000	2.45711		2,556.47000	2.55647	2,457.110	4.50	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	264.44000	0.26444		254.15000	0.25415	264.440	4.51	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	2,430.55000	2.43055		2,529.63000	2.52963	2,430.550	4.51	0.00	0	0.00
R203	On 06/02/2014	6.84	Call	1,032.42000	1.03242		993.17000	0.99317	1,032.420	4.61	0.00	0	13.00
R203	On 06/02/2014	6.84	Put	979.94000	0.97994		1,050.06000	1.05006	979.940	4.61	0.00	0	0.00
R203	On 08/05/2014		Bond Future	6.94392	105.14162		6.98035	105.03216		4.54	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	229.87000	0.22987		220.79000	0.22079	229.870	4.41	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	3,928.76000	3.92876		4,029.14000	4.02914	3,928.760	4.41	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	234.05000	0.23405		224.80000	0.22480	234.050	4.41	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	3,901.56000	3.90156		4,001.77000	4.00177	3,901.560	4.41	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	238.45000	0.23845		229.04000	0.22904	238.450	4.41	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	3,874.58000	3.87458		3,974.63000	3.97463	3,874.580	4.41	0.00	0	0.00
R203	On 08/05/2014	6.84	Call	1,211.10000	1.21110		1,171.27000	1.17127	1,211.100	4.55	0.00	0	13.00
R203	On 08/05/2014	6.84	Put	1,524.13000	1.52413		1,593.76000	1.59376	1,524.130	4.55	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	2,163.36000	2.16336		2,102.25000	2.10225	2,163.360	4.64	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	803.16000	0.80316		851.51000	0.85151	803.160	4.64	0.00	0	0.00
R203	On 07/08/2014		Bond Future	7.05509	106.62049		7.09529	106.50833		4.21	0.00	0	0.00

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 07/08/2014	Bond Future	6.84	Call	1,283.76000		1.28376		1,242.69000	1.24269	1,283.760	4.22	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,886.44000		1.88644		1,957.53000	1.95753	1,886.440	4.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,931.69000		1.93169		1,876.58000	1.87658	1,931.690	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,278.42000		1.27842		1,335.47000	1.33547	1,278.420	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,947.55000		1.94755		1,892.12000	1.89212	1,947.550	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,266.58000		1.26658		1,323.31000	1.32331	1,266.580	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,963.47000		1.96347		1,907.73000	1.90773	1,963.470	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,254.82000		1.25482		1,311.24000	1.31124	1,254.820	4.30	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.21992		103.88831		7.26420	103.77450			0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	982.95000		0.98295		1,096.76000	1.09676	982.950		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	956.93000		0.95693		1,070.74000	1.07074	956.930		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	930.91000		0.93091		1,044.72000	1.04472	930.910		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.04014		97.17117		9.11131	96.51732			0.00	0	154.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,320.00000		3.32000		2,666.15000	2.66615	3,320.000		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	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,407.14000		3.40714		2,753.29000	2.75329	3,407.140		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	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,494.14000		3.49414		2,840.29000	2.84029	3,494.140		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	0.00
R2037	On 06/02/2014	Bond Future			9.13527		94.19246		9.20870	93.52999			0.00	0	1,496.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,091.45000		2.09145		1,428.98000	1.42898	2,091.450		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,178.88000		2.17888		1,516.41000	1.51641	2,178.880		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,266.17000		2.26617		1,603.70000	1.60370	2,266.170		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.23303		95.45364		9.30865	94.78360			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,207.94000		1.20794		537.90000	0.53790	1,207.940		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,295.14000		1.29514		625.10000	0.62510	1,295.140		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,382.20000		1.38220		712.16000	0.71216	1,382.200		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.32812		92.53835		9.40631	91.85784			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,579.10000		2.57910		3,259.61000	3.25961	2,579.100		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,487.66000		2.48766		3,168.17000	3.16817	2,487.660		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,396.36000		2.39636		3,076.87000	3.07687	2,396.360		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.96550		107.51819		6.99170	107.40429			288,578,821.96	2,684	17,570.00
R204	On 07/11/2013	Bond Future	6.29	Call	0.00000		0.00000		0.02000	0.00002	0.000		5.95	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,989.78000		2.98978		3,103.70000	3.10370	2,989.780		5.95	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	0.00000		0.00000		0.02000	0.00002	0.000		5.95	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,944.76000		2.94476		3,058.68000	3.05868	2,944.760		5.95	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	0.00000		0.00000		0.03000	0.00003	0.000		5.95	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,899.76000		2.89976		3,013.69000	3.01369	2,899.760		5.95	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	320.28000		0.32028		354.49000	0.35449	320.280		6.12	0	0.00

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	7.00	Put	170.33000		0.17033		318.44000	0.31844	170.330	6.12	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.06859		104.90227		7.09644	104.78688		6.25	1,435,272,858.14	13,682	14,687.00
R204	On 06/02/2014	Bond Future	6.39	Call	361.21000		0.36121		352.93000	0.35293	361.210	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,221.92000		3.22192		3,329.03000	3.32903	3,221.920	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	369.78000		0.36978		361.24000	0.36124	369.780	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,187.64000		3.18764		3,294.49000	3.29449	3,187.640	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	378.49000		0.37849		369.70000	0.36970	378.490	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,153.52000		3.15352		3,260.12000	3.26012	3,153.520	6.18	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.17823		106.30677		7.20757	106.19123		6.06	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	366.85000		0.36685		357.26000	0.35726	366.850	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,973.95000		4.97395		5,079.90000	5.07990	4,973.950	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	373.50000		0.37350		363.73000	0.36373	373.500	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,939.05000		4.93905		5,044.82000	5.04482	4,939.050	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	380.24000		0.38024		370.29000	0.37029	380.240	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,904.25000		4.90425		5,009.84000	5.00984	4,904.250	5.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.28001		103.77005		7.31168	103.65172		6.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,509.58000		2.50958		2,456.43000	2.45643	2,509.580	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,913.51000		1.91351		1,978.69000	1.97869	1,913.510	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,530.10000		2.53010		2,476.64000	2.47664	2,530.100	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,896.92000		1.89692		1,961.79000	1.96179	1,896.920	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,550.71000		2.55071		2,496.93000	2.49693	2,550.710	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,880.43000		1.88043		1,944.98000	1.94498	1,880.430	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,260.33000		3.26033		3,196.42000	3.19642	3,260.330	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,411.55000		1.41155		1,465.97000	1.46597	1,411.550	6.21	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.41323		105.15952		7.44725	105.03943			5,994,092.64	57	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	1,508.58000		1.50858		1,628.67000	1.62867	1,508.580		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	1,472.63000		1.47263		1,592.72000	1.59272	1,472.630		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	1,436.68000		1.43668		1,556.77000	1.55677	1,436.680		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 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			7.28541		102.17582		7.31158	102.04772		8.13	0.00	0	21,321.00
R207	On 07/11/2013	Bond Future	6.69	Call	0.01000		0.00001		0.59000	0.00059	0.010	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,969.53000		2.96953		3,098.21000	3.09821	2,969.530	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	0.01000		0.00001		0.69000	0.00069	0.010	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,918.77000		2.91877		3,047.55000	3.04755	2,918.770	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	0.01000		0.00001		0.81000	0.00081	0.010	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,868.05000		2.86805		2,996.95000	2.99695	2,868.050	8.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.38784		99.88053		7.41541	99.75073		8.24	0.00	0	1,749.00
R207	On 06/02/2014	Bond Future	6.64	Call	449.66000		0.44966		442.05000	0.44205	449.660	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,050.86000		4.05086		4,173.05000	4.17305	4,050.860	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	459.31000		0.45931		451.47000	0.45147	459.310	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,011.31000		4.01131		4,133.27000	4.13327	4,011.310	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	469.11000		0.46911		461.02000	0.46102	469.110	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,971.95000		3.97195		4,093.66000	4.09366	3,971.950	8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.49823		101.21782		7.52703	101.08764		8.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.19	Call	449.46000		0.44946		440.42000	0.44042	449.460	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,589.77000		6.58977	6,710.91000	6.71091	6,589.770	7.92	0.00	0	0.00	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	456.40000		0.45640	447.20000	0.44720	456.400	7.92	0.00	0	0.00	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,548.05000		6.54805	6,669.03000	6.66903	6,548.050	7.92	0.00	0	0.00	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	463.43000		0.46343	454.06000	0.45406	463.430	7.92	0.00	0	0.00	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,506.44000		6.50644	6,627.25000	6.62725	6,506.440	7.92	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future			7.60226		99.00078	7.63298	98.86763		0.00	8.15	0	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,035.31000		3.03531	2,979.87000	2.97987	3,035.310	8.29	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,655.61000		2.65561	2,733.32000	2.73332	2,655.610	8.29	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,058.26000		3.05826	3,002.50000	3.00250	3,058.260	8.29	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,635.40000		2.63540	2,712.79000	2.71279	2,635.400	8.29	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,081.31000		3.08131	3,025.22000	3.02522	3,081.310	8.30	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,615.31000		2.61531	2,692.37000	2.69237	2,615.310	8.30	0.00	0	0	0.00
R207	On 06/11/2014	Bond Future			7.72667		100.32621	7.75923	100.19115		0.00		0	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	1,621.39000		1.62139	1,756.45000	1.75645	1,621.390	0.000		0	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	1,579.05000		1.57905	1,714.11000	1.71411	1,579.050	0.000		0	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	1,536.73000		1.53673	1,671.79000	1.67179	1,536.730	0.000		0	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R208	On 07/11/2013	Bond Future			7.47022		96.75563	7.50136	96.58587		0.00	8.54	0	0	9,753.00
R208	On 07/11/2013	Bond Future	6.79	Call	0.00000		0.00000	0.02000	0.00002	0.000	8.40	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,802.38000		3.80238	3,972.16000	3.97216	3,802.380	8.40	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	0.00000		0.00000	0.03000	0.00003	0.000	8.40	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,745.15000		3.74515	3,914.94000	3.91494	3,745.150	8.40	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	0.00000		0.00000	0.04000	0.00004	0.000	8.41	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,687.97000		3.68797	3,857.77000	3.85777	3,687.970	8.41	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	389.85000		0.38985	422.67000	0.42267	389.850	8.63	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	227.49000		0.22749	430.07000	0.43007	227.490	8.63	0.00	0	0	1,520.00
R208	On 06/02/2014	Bond Future			7.56787		98.02815	7.60043	97.85623		0.00	8.82	0	0	825.00
R208	On 06/02/2014	Bond Future	6.74	Call	354.18000		0.35418	343.65000	0.34365	354.180	8.68	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,855.92000		4.85592	5,017.31000	5.01731	4,855.920	8.68	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	362.94000		0.36294	352.11000	0.35211	362.940	8.68	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,808.77000		4.80877	4,969.86000	4.96986	4,808.770	8.68	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	371.88000		0.37188	360.72000	0.36072	371.880	8.68	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,761.84000		4.76184	4,922.60000	4.92260	4,761.840	8.68	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future			7.66763		95.94429	7.70149	95.77130		0.00	8.90	0	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	337.71000		0.33771	326.71000	0.32671	337.710	8.62	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,715.07000		7.71507	7,877.06000	7.87706	7,715.070	8.62	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	343.80000		0.34380	332.60000	0.33260	343.800	8.62	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,665.15000		7.66515	7,826.94000	7.82694	7,665.150	8.62	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,615.34000		7.61534	7,776.92000	7.77692	7,615.340	8.62	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	349.98000		0.34998	338.57000	0.33857	349.980	8.62	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future			7.76078		97.29384	7.79649	97.11736		0.00	8.75	0	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,054.89000		3.05489	2,979.56000	2.97956	3,054.890	8.84	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,910.45000		2.91045	3,011.60000	3.01160	2,910.450	8.84	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,080.61000		3.08061	3,004.82000	3.00482	3,080.610	8.85	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,886.80000		2.88680	2,987.49000	2.98749	2,886.800	8.85	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,106.44000		3.10644	3,030.18000	3.03018	3,106.440	8.85	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,863.30000		2.86330	2,963.52000	2.96352	2,863.300	8.85	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
R208	On 07/08/2014	Bond Future	8.28	Call	4,435.00000		4.43500		4,337.24000	4.33724	4,435.000	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,908.11000		1.90811		1,986.83000	1.98683	1,908.110	9.02	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.87608		95.20079		7.91361	95.02182			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	2,110.29000		2.11029		2,289.26000	2.28926	2,110.290		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	2,061.26000		2.06126		2,240.23000	2.24023	2,061.260		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	2,012.25000		2.01225		2,191.22000	2.19122	2,012.250		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.91476		75.07840		8.98083	74.57509		18.28	236,346,803.20	3,148	3,688.00
R209	On 07/11/2013	Bond Future	8.65	Call	26.11000		0.02611		57.79000	0.05779	26.110	18.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,097.76000		2.09776		2,632.75000	2.63275	2,097.760	18.22	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	158.97000		0.15897		201.16000	0.20116	158.970	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,124.12000		1.12412		1,669.62000	1.66962	1,124.120	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	176.86000		0.17686		217.40000	0.21740	176.860	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,063.93000		1.06393		1,607.78000	1.60778	1,063.930	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	196.23000		0.19623		234.63000	0.23463	196.230	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,005.34000		1.00534		1,547.05000	1.54705	1,005.340	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,509.85000		2.50985		2,107.86000	2.10786	2,509.850	18.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	10.35000		0.01035		111.67000	0.11167	10.350	18.60	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,575.95000		3.57595		3,099.93000	3.09993	3,575.950	18.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	0.73000		0.00073		28.02000	0.02802	0.730	18.70	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	0.09000		0.00009		9.61000	0.00961	0.090	18.77	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	4,278.34000		4.27834		3,784.55000	3.78455	4,278.340	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,651.37000		5.65137		5,148.85000	5.14885	5,651.370	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	0.00000		0.00000		0.79000	0.00079	0.000	18.90	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.00271		76.06587		9.07074	75.55591		20.48	239,303,227.02	3,146	17,417.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,722.80000		1.72280		1,597.12000	1.59712	1,722.800	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,342.89000		5.34289		5,727.17000	5.72717	5,342.890	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,748.52000		1.74852		1,621.20000	1.62120	1,748.520	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,287.48000		5.28748		5,670.12000	5.67012	5,287.480	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,774.48000		1.77448		1,645.51000	1.64551	1,774.480	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,232.45000		5.23245		5,613.44000	5.61344	5,232.450	20.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.09074		73.93952		9.16066	73.42371		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,330.29000		11.33029		11,770.67000	11.77067	11,330.290	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,057.75000		1.05775		982.32000	0.98232	1,057.750	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,072.29000		1.07229		995.94000	0.99594	1,072.290	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,254.17000		11.25417		11,693.63000	11.69363	11,254.170	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,086.97000		1.08697		1,009.69000	1.00969	1,086.970	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,178.33000		11.17833		11,616.86000	11.61686	11,178.330	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.17399		74.97971		9.24608	74.45584		20.08	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,777.61000		4.77761		4,545.39000	4.54539	4,777.610	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,767.17000		5.76717		6,058.82000	6.05882	5,767.170	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,811.73000		4.81173		4,578.34000	4.57834	4,811.730	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,726.71000		5.72671		6,017.19000	6.01719	5,726.710	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,845.96000		4.84596		4,611.40000	4.61140	4,845.960	20.12	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,686.48000		5.68648		5,975.79000	5.97579	5,686.480	20.12	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.26766		72.83925		9.34196	72.30821			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	2,039.71000		2.03971	2,570.75000	2.57075	2,039.710	2,039.710		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	1,964.71000		1.96471	2,495.75000	2.49575	1,964.710	1,964.710		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	1,889.82000		1.88982	2,420.86000	2.42086	1,889.820	1,889.820		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				159.42500	159.42500	159.42404	159.42404				0.00	0	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	565.00000		0.56500	565.96000	0.56596	565.000	565.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call		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	575.00000		0.57500	575.96000	0.57596	575.000	575.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call		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	585.00000		0.58500	585.96000	0.58596	585.000	585.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.54167		161.54167	161.54072	161.54072				0.00	0	1,237.00
R210	On 06/02/2014	Bond Future	161.49	Call		51.67000	0.05167	50.72000	0.05072		51.670		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call		41.67000	0.04167	40.72000	0.04072		41.670		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call		31.67000	0.03167	30.72000	0.03072		31.670		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future				128.79420	128.79420	128.79938	128.79938				0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call		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	1,195.80000		1.19580	1,190.62000	1.19062	1,195.800	1,195.800		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call		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	1,205.80000		1.20580	1,200.62000	1.20062	1,205.800	1,205.800		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call		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	1,215.80000		1.21580	1,210.62000	1.21062	1,215.800	1,215.800		0.00	0	0.00
R211	On 06/02/2014	Bond Future			128.99408		128.99408	128.99932	128.99932				0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Call		4.08000	0.00408	9.32000	0.00932		4.080		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	5.92000		0.00592	0.68000	0.00068	5.920	5.920		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	15.92000		0.01592	10.68000	0.01068	15.920	15.920		0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future				131.73081	131.73081	131.82884	131.82884				0.00	0	150.00
R212	On 07/11/2013	Bond Future	132.99	Call		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	1,259.19000		1.25919	1,161.16000	1.16116	1,259.190	1,259.190		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call		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	1,269.19000		1.26919	1,171.16000	1.17116	1,269.190	1,269.190		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call		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	1,279.19000		1.27919	1,181.16000	1.18116	1,279.190	1,279.190		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future			131.82224		131.82224		131.92164	131.92164			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,167.76000		1.16776		1,068.36000	1.06836	1,167.760		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,177.76000		1.17776		1,078.36000	1.07836	1,177.760		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,187.76000		1.18776		1,088.36000	1.08836	1,187.760		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.76018		85.86029		8.82635	85.34584		16.84	529,242,827.56	6,164	3,923.00
R213	On 07/11/2013	Bond Future	8.59	Call	107.55000		0.10755		157.44000	0.15744	107.550	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,451.92000		1.45192		2,016.26000	2.01626	1,451.920	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	120.53000		0.12053		170.61000	0.17061	120.530	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,385.04000		1.38504		1,949.57000	1.94957	1,385.040	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	134.69000		0.13469		184.64000	0.18464	134.690	16.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,319.46000		1.31946		1,883.86000	1.88386	1,319.460	16.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.85623		86.98954		8.92450	86.46832		18.71	564,127,166.90	6,485	16,250.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,566.72000		1.56672		1,454.10000	1.45410	1,566.720	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,077.93000		6.07793		6,486.53000	6.48653	6,077.930	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,590.44000		1.59044		1,476.29000	1.47629	1,590.440	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,018.97000		6.01897		6,426.04000	6.42604	6,018.970	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,614.40000		1.61440		1,498.72000	1.49872	1,614.400	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,960.36000		5.96036		6,365.90000	6.36590	5,960.360	18.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.94877		84.61616		9.01900	84.08912		18.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,076.83000		1.07683		1,002.19000	1.00219	1,076.830	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,852.84000		11.85284		12,305.24000	12.30524	11,852.840	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,091.12000		1.09112		1,015.60000	1.01560	1,091.120	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,777.43000		11.77743		12,228.95000	12.22895	11,777.430	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,105.55000		1.10555		1,029.14000	1.02914	1,105.550	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,702.28000		11.70228		12,152.91000	12.15291	11,702.280	17.97	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.03750		85.80628		9.11006	85.27089		18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,781.20000		4.78120		4,552.97000	4.55297	4,781.200	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,264.35000		6.26435		6,571.51000	6.57151	6,264.350	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,815.43000		4.81543		4,586.04000	4.58604	4,815.430	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,222.57000		6.22257		6,528.57000	6.52857	6,222.570	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,849.78000		4.84978		4,619.23000	4.61923	4,849.780	18.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,181.00000		6.18100		6,485.84000	6.48584	6,181.000	18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.13955		83.41774		9.21446	82.87502			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	2,223.25000		2.22325		2,765.97000	2.76597	2,223.250		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	2,147.64000		2.14764		2,690.36000	2.69036	2,147.640		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	2,072.12000		2.07212		2,614.84000	2.61484	2,072.120		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.05490		75.59304		9.13603	74.95834		20.42	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,199.20000		11.19920		11,833.90000	11.83390	11,199.200	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,100.05000		11.10005		11,734.75000	11.73475	11,100.050	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,001.10000		11.00110		11,635.80000	11.63580	11,001.100	19.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.14550		76.58732		9.22913	75.94425		22.22	0.00	0	2,413.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	8.99	Call	2,893.76000		2.89376		2,656.68000	2.65668	2,893.760	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,115.01000		4.11501		4,521.00000	4.52100	4,115.010	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,928.10000		2.92810		2,688.78000	2.68878	2,928.100	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,069.79000		4.06979		4,473.54000	4.47354	4,069.790	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,963.12000		2.96312		2,721.55000	2.72155	2,963.120	22.23	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,025.40000		4.02540		4,426.90000	4.42690	4,025.400	22.23	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.23256		74.32740		9.31857	73.67661		21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,789.86000		3.78986		3,529.94000	3.52994	3,789.860	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,678.92000		5.67892		6,069.79000	6.06979	5,678.920	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,632.83000		5.63283		6,022.00000	6.02200	5,632.830	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,823.25000		3.82325		3,561.63000	3.56163	3,823.250	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,857.21000		3.85721		3,593.89000	3.59389	3,857.210	21.90	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,587.44000		5.58744		5,974.91000	5.97491	5,587.440	21.90	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.13506		97.72274		9.21624	96.91204			0.00	0	10,043.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	14,798.42000		14.79842		15,609.12000	15.60912	14,798.420		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,669.09000		14.66909		15,479.79000	15.47979	14,669.090		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	14,540.02000		14.54002		15,350.72000	15.35072	14,540.020		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.22879		99.00804		9.31260	98.18670			0.00	0	9,355.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,388.69000		1.38869		2,210.03000	2.21003	1,388.690		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,287.42000		1.28742		2,108.76000	2.10876	1,287.420		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,186.34000		1.18634		2,007.68000	2.00768	1,186.340		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.31897		95.91111		9.40529	95.07999			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,778.80000		2.77880		3,609.92000	3.60992	2,778.800		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,676.67000		2.67667		3,507.79000	3.50779	2,676.670		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,574.73000		2.57473		3,405.85000	3.40585	2,574.730		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,049.98000		20,049.98000		20,027.46000	20,027.46000			0.00	0	0.00

Total for Derivatives : **13,963,079,062.16** **224,034** **2 167 390.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.57298			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.64000		109.20711		6.64000	104.30706			0.00	0	52,600,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.78664			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.17500		105.84600		8.17500	105.82258			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.39686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.51996				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.04000	100.86306	9.04000	100.83884				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.99000	102.34840	6.99000	102.32898			1,825,788,000,000.00	261,200,000	448,200,000.00	
AB07	On 07/03/2014	Spot Bond	5.36000	102.59212	5.36000	102.57733				0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.03757				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.23500	106.20521	8.23500	106.18153				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.88000	135.13431	0.88000	135.11803				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000	131.46690	2.25000	266.41494				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.36203				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.10426				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.42815				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90316				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.94400				0.00	0	200,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.97109				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.15146				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.35000	106.91798	7.35000	106.89667				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.97260				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.61000	103.47522	6.61000	103.45663				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.52818				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.70261				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54459				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.54923				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.59757				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.81967				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.95040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91793			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.04849			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.25964			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.26984			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.33000	129.18458		5.33000	129.15371			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.95000	125.24163		2.95000	125.21947			0.00	0	267,596,900.00
ABLI04		On 11/10/2016	Spot Bond	2.83000	116.27682		2.83000	116.25667			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	5.28000	96.91173		5.28000	96.88869			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.82500	101.45710		5.82500	102.59693			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.73000	115.74870		10.73000	115.71583			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71796			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92300			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.97415			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02322			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.13000	111.33021		4.13000	111.30707			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	42.39249		100.00000	42.28866			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.99000	163.80951		1.99000	163.78485			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.50762		2.76000	155.48104			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.02000	168.26025		2.02000	168.23484			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.20000	165.15044		2.20000	165.12466			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.72625	73.00692		7.72625	72.98061			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.72625	73.00692		7.72625	72.98061			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.27000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83682			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.46000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.34000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.84000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.06000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.63000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.51576			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40474			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.22000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.15000	106.08448		6.15000	106.06692			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.08000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.64000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.63000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.15000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68681			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.88000	113.29168		6.88000	113.27052			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40102			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.60000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.37000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77000	93.14789		2.77000	100.11459			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	98.73104		2.73000	145.78412			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.80000	111.37334		2.80000	191.10765			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	84.34000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.37500	91.03608		9.37500	91.46361			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	92.39000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.92438			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.66000			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		9.63000	109.06778		9.63000	110.34087			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		9.57500	110.70651		9.57500	110.76559			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.67000	90.36926		8.67000	90.34819			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.43000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	105.27000			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		9.67000	109.30821		9.67000	110.03351			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.68000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.68000	109.39415		7.68000	109.37138			4,608,000,000.00	600,000	81,500,000.00
ABS5	On 01/05/2015	Spot Bond		6.34000	102.86937		6.34000	102.85163			380,400,000,000.00	60,000,000	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.57500	101.69918		8.57500	101.67585			7,717,500,000.00	900,000	60,500,000.00
ABS7	On 11/09/2026	Spot Bond		9.83000	93.94021		9.83000	93.91531			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.34000	105.62809		7.34000	105.60706			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.58000	129.68336		1.58000	129.66532			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.06000	133.47039		2.06000	270.47637			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.82000	123.80358		0.82000	126.54988			0.00	0	0.00

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	1.97500	124.48222		1.97500	126.96371			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	32.18211		100.00000	32.10415			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04000	105.96344		11.04000	105.93199			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.95533			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.53307		100.00000	2.52687			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.00858			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.76412			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.09827		100.00000	15.06129			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.90209			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.61724		11.00000	59.60020			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.66289		100.00000	9.63923			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.47932			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.72334			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	100.99194			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09772			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94475			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97664			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99067			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.07982			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.07982			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.09290			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91926			0.00	0	0.00

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	102.09290			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.06673			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.55747			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.90132			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.06128			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.79044			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.88744			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.95756			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.98922			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.00196			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.97647			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.82356			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91927			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.09500	105.52247		9.09500	105.49640			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.84280			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.17000	102.80347		7.17000	102.78361			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.11163			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.18214			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.91595			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.17054			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.95805			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	154.43782			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	154.45758			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.94471			0.00	0	0.00

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	101.42994				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.42994				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.17054				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.32836				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.91278				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.90513				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.04526				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.26671				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.04437				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.63774				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.77681				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.99863				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	103.38222				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.79694				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.94855				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.79422				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.78015				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.92832				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.96818				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.82618				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.80445				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.84664				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.92576				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.88107				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.83002				0.00	0	0.00

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	100.84408			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.33171		10.23000	101.30378			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.85797			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83641			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17450			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.41030			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.79185			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.11500	106.68911		9.11500	106.66313			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92187			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.91040		1.75000	110.01803			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84280			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.84518			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90337			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.93501			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.87172			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.92868			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.89704			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96663			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.21124			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94134			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39034			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.92868			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.89946			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.95355			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.97012			0.00	0	0.00

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	100.83626			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85543			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.97405			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.96410			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03614			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90970			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02602			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02982			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03614			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.22487			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.98560			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.98560			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	113.35700			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.00129			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84637			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83750			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.31596			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.86158			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86538			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.90337			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.84764			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64987			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.63984			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.89170			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83907			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.69103		100.00000	6.67482			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.36374			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.52107			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.62589			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.34639			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38485			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43603			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.33297			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.66500	97.95511		7.66500	97.93487			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.43948			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.51714			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.08500	103.35568		8.08500	103.33306			0.00	0	105,573,200.00
AIR02	On 30/04/2023	Spot Bond		9.27000	115.23516		9.27000	115.20648			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	60.50209		100.00000	60.35552			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.96000	110.02943		6.96000	110.00864			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	57.62520		100.00000	57.48560			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.90423		100.00000	11.87775			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.64829		2.98000	150.62157			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.83000	101.36837		4.83000	129.28617			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.89067			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.92919			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.42327			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42209			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.38053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.94558			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.72651			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.58500		105.75617		8.58500	105.73176			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35283			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.19738			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		88.31805		100.00000	88.10827			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.01706			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.95000		109.41039		6.95000	109.38986		13,902,780,000,000.00	2,000,400,000	1,000,400,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.74321			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67222			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.59000		102.69512		6.59000	102.67683			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.48000		105.73147		8.48000	105.70735			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.03448			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.76124		104.67422		10.76124	103.42076			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.67487		102.37753		10.67487	101.93388			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.72883		102.24861		10.72883	101.85404			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99845			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.78279		102.25701		10.78279	101.76215			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.78803		101.18001		11.78803	101.15638			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.02345			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.02345			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02352			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.01124		101.11555		11.01124	101.09907			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.92917		103.39345		10.92917	101.83533			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.67487		102.37753		10.67487	101.93388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		10.89717	102.61942		10.89717	101.99030			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.11799	95.95556		10.11799	101.41878			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.96849			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.95638			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.95638			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90216			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		10.40408	101.39515		10.40408	101.24301			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.25500	100.64786		11.25500	100.61750			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.43488			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.19837		10.22500	98.03435			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.87356			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.22026		12.22500	100.92665			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.94161			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.98500	64.26850		10.98500	100.65200			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.91202			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.93668			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.93668			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.84343			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90019			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67942			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.94822			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60295			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94822			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.76124	104.86636		13.76124	103.68251			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09411	102.22528		15.09411	102.19629			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.99392	102.04728		13.99392	101.80588			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.25547			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.25547			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.25547			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30424			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	11.28169		100.00000	11.26028			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.49450		100.00000	20.44485			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.65229		100.00000	18.60711			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.92069		100.00000	13.88697			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.06204		100.00000	12.03282			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	73.69656		100.00000	73.55619			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.31221			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02382			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04879			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	105.70813		1.96000	172.14500			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000	96.31162		8.19000	140.48980			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19000	97.63683		8.19000	140.80934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.57500	96.70952		8.57500	96.68721			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.95731			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.52918			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.13452			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.86749			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	63.84496		100.00000	63.69029			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.67500	98.75851		7.67500	98.73797			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26727			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28998			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.29646			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31806			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33964			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39972			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.95153		100.00000	8.92984			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12083			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12741			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13023			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13117			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14242			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15740			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.75824		100.00000	8.73702			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.75824		100.00000	8.73702			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87969			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.95602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97683			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.08000	103.34918		8.08000	103.32657			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03925			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15003			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.26054		100.00000	6.24521			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.26054		100.00000	6.24521			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.83500	105.69677		5.83500	105.68025			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.82846			0.00	600,000,000	300,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.66603			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.19202			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.55747			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.20443			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.42518			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.20001			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.26929			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.39521			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.91921			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.76888			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.91936			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.18048		100.00000	14.14613			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.41000	106.37887		6.41000	106.36033			514,723,000,000.00	80,300,000	34,200,000.00
CBL08	On 02/11/2016	Spot Bond		9.13000	112.92964		9.13000	112.90180			3,652,000,000.00	400,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.22253			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.63043			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.83000	103.74309		8.83000	103.71833			536,864,000,000.00	60,800,000	689,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond		10.89500	103.46878		10.89500	103.43847			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.06097			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.14500	104.61077		11.14500	104.57994			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76050			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.02000	105.67796		9.02000	105.65263			8,118,000,000.00	900,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.97931			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.58500	100.07469		11.58500	100.04407			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.03590			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.34199			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.99500	93.00230		9.99500	92.97725			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.02000	120.19514		10.02000	120.16305			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.87000	115.98472		9.87000	115.95420			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.77000	118.57678		8.77000	118.54867			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.65479			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.38000	102.67113		11.38000	102.63974			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81750			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05301			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.53590			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.61582			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.40043			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.46875			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.68755			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.65777			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.81517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17464			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.20032			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.20032			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.83755			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	83.73929	100.00000	83.55484				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	83.73929	100.00000	83.55484				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	83.73929	100.00000	83.55484				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94478			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	83.73929	100.00000	83.55484				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.28913			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27462			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.51779	10.11000	103.49004				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27462			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55619			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	106.23789			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.56770	2.76000	113.86641				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	110.82301	3.14000	113.78562				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.53021	8.25000	101.50753				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	101.27462			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27462			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	118.79970	3.10000	113.38844				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	118.67513	2.40000	113.27171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.37005			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.29026			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.40165			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.40726			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.94000	101.97878		7.94000	101.95697			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.47073			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46370			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30214			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30755			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.99000	102.11192		7.99000	102.08994			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.99000	102.11192		7.99000	102.08994			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.36824			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.81965			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.04000	105.28825		8.04000	105.26557			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97030			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.07994			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.35293			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.35293			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	66.64013		100.17539	66.47667			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.37837			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.86099			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98511			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.30903			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40133			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.87982		9.35000	101.85453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243		On 24/02/2019	Spot Bond	9.35000	101.87982		9.35000	101.85453			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.30896			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.31290			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.24910			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.22579			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89493			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.18069			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72615			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72615			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72615			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72615			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72615			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74620			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77944			0.00	0	50,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77944			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77944			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77944			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77944			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78500			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.91500	104.19051		8.91500	104.16541			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.14392			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.37843			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85019			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85019			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.11386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11697			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.06604			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30790			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89071			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88437			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90017			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39652			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.60399			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.60381			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89761			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.81221			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11091			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78904			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.70625			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.85904			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00455			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00455			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00455			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00455			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.90895			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.31119			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21416			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90728			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89617			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89617			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64487			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04299			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80875			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80875			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80355			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	113.42616			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.74350			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	113.60203			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	112.96018			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	113.37845			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	110.43951			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	110.48321			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.91150			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.82798			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.65500	93.48952		10.65500	93.43554			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.17500	94.54698		11.17500	94.93337			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76392			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.05128			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.83236			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25049			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.12815			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.28011		8.80500	100.14292			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90970			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	107.15444			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.95651			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.97549			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.04876			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.98560			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41362			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41362			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41362			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.09787			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.74114			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.26216			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.76392			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.91711			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.92663			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.21314			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17782			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.23402			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.76888			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41911			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.72712			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.50548			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.49692			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17591			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.90500			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.37914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38315			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.16643			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.96286		7.01000	37.57671			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	143.45201			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	8.57500		96.70952		8.57500	129.03948			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.19000		32.00886		8.19000	140.48980			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000		32.40478		8.19000	140.80934			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.34916			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.23244			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55140			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55140			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.98302			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.91161			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92570			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92868			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25049			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.83497			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.49000		110.20039		8.49000	106.61917			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.48000		105.73826		8.48000	105.71426			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.90500		119.16994		9.90500	119.13847			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.14000		111.45981		7.14000	111.43845			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.49500		108.02274		9.49500	107.99507			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.96500		95.71699		9.96500	95.69142			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.92000		95.79204		10.92000	95.76407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		10.92000	93.45819		10.92000	93.43104			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.27578			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32311			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20045			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01907			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65297			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25184			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.35500	91.43730		12.35500	94.53407			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.95116		100.00000	9.91974			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.14710			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.75500	98.74212		7.75500	97.74939			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11866			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.74657			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.86201			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.86611			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.89686			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94268			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.72000	125.40313		6.72000	125.38049			806,400,000,000.00	120,000,000	721,831,100.00
DV22	On 07/02/2020	Spot Bond		8.07000	109.01004		8.07000	108.98661			3,246,953,202,000.00	402,348,600	4,149,443,200.00
DV23	On 27/02/2023	Spot Bond		8.63500	110.54023		8.63500	110.51485			869,132,610,500.00	100,652,300	9,077,463,700.00
E170	On 01/08/2020	Spot Bond		7.72500	133.44633		7.72500	133.41885			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.80497			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.58124			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.71420			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.80244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.42510			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83062		0.10000	132.11055			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.61943		2.16000	114.60162			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.77402		2.21000	102.75801			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.28000		101.55981		2.28000	102.06630			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.39500		108.60803		9.39500	108.58094			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.24500		109.39993		9.24500	109.37262			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.97000		100.59460		9.97000	100.56757			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.62000		89.05638		10.62000	97.72957			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.41918			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.98498			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.11252			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21329			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.87111			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	100.00000		37.43494		100.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		58.88055		100.00000	58.73634			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		96.33508		100.00000	96.08355			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		100.79838		100.00000	100.52814			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		95.30026		100.00000	95.05208			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		93.74249		100.00000	93.50872			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		88.77321		100.00000	88.56914			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.56197		3.00000	130.53885			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.90000		107.46915		10.90000	107.43816			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.70829			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.25719			0.00	0	0.00

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	100.58855			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.50500		84.43405		9.50500	97.64058			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.64682			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.75832			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.77924			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.48618			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.75350			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.64774			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.79695			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.79057			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.36765			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.43231			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35472			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.40860			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.38000		103.76266		6.38000	103.74477			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.31000		107.70873		7.31000	107.68749			1,465,319,471,000.00	200,454,100	17,145,210,800.00
ES23	On 25/01/2023	Spot Bond	8.26000		113.90171		8.26000	113.87667			497,095,060,000.00	60,181,000	23,450,181,000.00
ES26	On 02/04/2026	Spot Bond	8.78500		93.78454		8.78500	93.76239			4,068,936,151,000.00	463,168,600	7,900,862,700.00
ES33	On 15/09/2033	Spot Bond	9.56000		82.90639		9.62500	82.39572			5,396,604,704,000.00	564,498,400	06,234,498,400.00
ES42	On 25/04/2042	Spot Bond	9.87500		87.26857		9.87500	87.24546			0.00	0	8,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34256			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36513			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.75713			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.15136			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.87623			0.00	0	0.00

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	100.57679			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.36486		100.00000	10.33974			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.08655		100.00000	10.06211			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.49630			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.56349			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.69774			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.83181			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.84000	103.06392		6.84000	103.04477			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		8.98500	101.25493		8.98500	101.23061			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91312			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91305			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.23446			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.42281			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.78500	109.21489		10.78500	109.18356			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.39235			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.07500	125.21618		2.07500	126.03702			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.09000	133.15160		2.09000	269.83011			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.48000	96.85900		2.48000	103.02650			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	98.96602		2.71000	146.13116			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.69000	113.17315		2.69000	194.19655			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.15000	112.79550		7.15000	112.77361			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.04800	57.88480		8.04800	57.17617			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49600	36.95716		9.49600	36.05018			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.70878		9.73000	34.78821			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.25216			0.00	0	0.00

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	102.14146			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.68853			0.00	0	1,600,000,000.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26783			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.07869			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.07869			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.63160			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.04142			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11060			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.33411			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94484			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04943			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.19535			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.36098		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.36098		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.31336			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03614			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27551			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38227			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98181			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.15681			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53134			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01719			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29002		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20759			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44745			0.00	0	0.00

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	101.08914			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16478			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37348			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27175			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43493			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52508			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36972			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32578			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18367			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16099			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46750			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44871			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39732			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24031			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.25819		100.09221	13.22569			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91223			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10523			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25047			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.90210			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.85842			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02383			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.03662			0.00	0	0.00

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	100.93586			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96031			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29437			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92006			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90367			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94134			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.49016		13.22500	51.47176			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88058			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88185			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.35258			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.92742			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	88.13322		3.72500	91.16331			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.97295			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.97295			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.60494			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76392			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.14893			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24149			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.90970			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.88564			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.05760			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.90609			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.19857			0.00	0	0.00

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	101.23150			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.44573			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.32051			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.02760			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02130			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.31605			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.86192			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18110			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.31500	119.88401		3.31500	115.16471			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.04167			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05314			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.29500	109.83147		3.29500	115.33134			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.16000	99.00335		1.16000	120.21484			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.31500	106.86164		3.31500	115.16471			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.14000	104.52205		2.14000	121.49767			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.21000	103.51392		2.21000	124.96710			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.20579			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65691			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.47513			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.50276			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89372			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03406			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.76434			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22255			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98939			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.36454			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98812			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.97197			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.03487			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.82376		100.00000	8.80216			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.71541		100.00000	10.68158			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.28000	140.28042		4.28000	140.25053			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.56440			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32681			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.80021			0.00	0	6,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.85730			0.00	0	1,771,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.41461			0.00	0	1,900,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.71528			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.60130			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.60000	127.87129		2.60000	259.12608			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.10000	133.04554		2.10000	269.61510			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.82000	125.67260		2.82000	254.66899			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.44500	102.99924		2.44500	122.67468			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.16924			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.97500	126.98269		1.97500	123.08159			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31765			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57212			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.03560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.81286			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.96000	90.95002		2.96000	90.93402			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	14.52162		104.97509	14.48448			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.81562		101.07593	18.76910			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	10.50149		100.44759	10.47567			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.86001			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.14478		100.76967	17.10250			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.52000	100.60179		2.52000	100.58519			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	100.81372			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51521			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000	96.23692		2.44000	103.43558			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.21577			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000	95.95138		2.47000	103.12859			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.48549			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000	130.93887		2.30000	336.20923			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.61367			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.96240			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.96501			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.96681			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.35216			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.21627			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.71703			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.54165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond		5.69500	103.76242		5.69500	103.74633			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.18000	104.57363		6.18000	104.55606			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.05000	103.57434		7.05000	103.55452			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.54000	104.38770		7.54000	104.36635			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.74500	110.85596		7.74500	110.83281			0.00	0	50,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.35500	107.30465		8.35500	107.28078			7,519,500,000.00	900,000	111,400,000.00
FRX20	On 01/10/2020	Spot Bond		8.64500	106.62907		8.64500	101.38805			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.30500	91.88832		9.30500	91.86523			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.50000	112.84440		9.50000	112.81579			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.34000	95.28235		10.34000	95.25625			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.55500	77.26365		10.55500	77.24182			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.71363			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.75321			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.78520			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.79798			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.82989			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.88096			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.91926			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.08502			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.91354			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51138			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.83000	102.59131		8.83000	102.56695			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10245			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.40452			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.78810			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.05079			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.05009			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.04800			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.43815			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.56956			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.20237			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.20717			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.21642			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.22790			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.24382			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	101.06506			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.73070			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.39881			0.00	0	66,666,700.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.08485			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.73888			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.01911			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.63294			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86054			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27163			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.33816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98274			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.03408			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.09076			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.19026			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07318			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.29903			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.52914	102.36152		7.52914	101.40362			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31418			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.88234	102.36793		7.88234	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33365			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.33320	102.38140		8.33320	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.35742			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	100.38241			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47306			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.86500	112.30696		7.86500	112.28342			1,583,224,500,000.00	201,300,000	2,952,900,000.00
HWAY23	On 07/12/2023	Spot Bond		1.87000	135.51113		1.87000	274.61332			0.00	0	9,398,591,600.00
HWAY24	On 07/12/2024	Spot Bond		1.85000	138.71812		1.85000	275.05323			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.52500	99.99401		9.52500	99.96874			764,857,500,000.00	80,300,000	117,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.54500	99.77845		9.54500	99.75317			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	35.72721		100.00000	35.56838			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.39884		100.00000	10.35261			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	43.98908		100.00000	43.65890			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	21.99454		100.00000	21.82945			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	10.99727		100.00000	10.91473			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.83000	109.92237		1.83000	109.90636			24,127,630,608,000.00	13,184,497,600	50,979,389,300.00
I2038	On 31/01/2038	Spot Bond		2.36000	105.97379		2.36000	105.95686			152,712,768,000.00	64,708,800	99,191,726,900.00
I2046	On 31/03/2046	Spot Bond		2.44000	102.93684		2.44000	102.92009			296,356,300,000.00	121,457,500	42,869,230,900.00
I2050	On 31/12/2050	Spot Bond		2.42000	110.44308		2.42000	110.42524			1,614,292,944,000.00	667,063,200	17,650,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.04000	105.76090		7.04000	105.74068			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.17496			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.12219			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.96749			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16558			0.00	4,000,000,000	2,000,000,000.00
IBL20	On 15/03/2014	Spot Bond		6.69500	101.98066		6.69500	101.96239			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.54000	105.55112		7.54000	105.52955			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.18000	107.96128		8.18000	107.93737			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.62500	101.19922		6.62500	101.18139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.27483			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.35433			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.13000		111.72180		4.13000	111.69865			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.36000		104.05250		7.36000	104.03206			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.03154			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.03365			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.98000		105.49432		0.98000	125.92439			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.04500		106.05391		2.04500	126.31422			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.30017			0.00	0	1,500,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.43876			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.85000		104.20384		7.85000	104.18180			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.03780			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.85396			0.00	0	4,400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.85317			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.41500		101.32519		8.41500	101.30237			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.95500		94.28001		8.95500	94.25756			205,965,000,000.00	23,000,000	52,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08077			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.93000		86.02536		7.93000	98.51841			0.00	0	100,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.00500		100.73896		9.00500	102.82117			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10027			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.10355			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.30000		100.13756		7.30000	101.79262			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.19500		99.96144		8.19500	101.81141			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00263		100.00000	0.00263			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.26166			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.64500	103.19939		8.64500	98.76675			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.25811		5.00000	100.24452			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.25811		5.00000	100.24452			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.33743		5.00000	101.32384			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.25811		5.00000	100.24452			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.59254		4.00000	100.58154			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.71652			0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.64421			0.00	0	0.00
IDW003		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.87255			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	108.23489		9.20000	108.20815			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74375			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74375			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.65680			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.32669		100.00000	8.30630			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.23197			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01624			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39768			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.04000	101.10805		9.04000	101.08336			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16444			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.29466			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.86276			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.05318			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.74156		100.00000	4.72675			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN230U	On 16/01/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000		99.82769	5.25000	99.74176				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.25000		99.72746	5.25000	99.64170			19,950,000,000,000.00	3,800,000,000	1,900,000,000.00	
INA349	On 03/12/2013	Spot Bond	5.35000		99.62035	5.35000	99.53315				0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.35000		99.51863	5.35000	99.43161				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.45000		99.09740	5.45000	99.00950				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.45000		98.99486	5.45000	98.90714				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.45000		98.89254	5.45000	98.80500				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.45000		98.79043	5.45000	98.70307				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000		98.68852	5.45000	98.60135				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.25000		95.01188	5.25000	95.01188				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.25000		99.92813	5.25000	99.84203				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.13134				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.33840				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.84854				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.76124		103.71579	10.76124	102.79055				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.76124		101.58929	10.76124	101.39929				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.93208				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.50234				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.91215				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.61696	6.50000	100.59927				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.00455				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.64311				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.20596				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.20596				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92346			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.03022			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19291			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07488			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.86941			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.89840			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.35675			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38109			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.02857			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.19973			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.73207			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.94478			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.96854			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.94971			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96392			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.71078			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89833			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.33662			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	96.88443		100.00000	96.63473			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.90216			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.31800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPC01U	On 06/11/2013	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.41414				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.42342				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.42964				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.05000		102.80443	8.05000	102.78215				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.06000		102.11261	6.06000	102.09604				3,030,000,000.00	500,000	8,300,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.15985				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.18000		106.30379	8.18000	106.28026				6,544,000,000.00	800,000	860,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.54811				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.51108				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.65636				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.95039				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.22000		107.42258	8.22000	107.39894				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.13633				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.31748				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.13500		97.96308	3.13500	116.67432				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000		94.71588	3.89000	127.20639				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.73353				0.00	0	100,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.54468				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.50781				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.15052				0.00	0	400,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.83104				0.00	0	100,000,000.00
IV030	On 31/01/2025	Spot Bond	3.83000		89.47246	3.83000	90.23575				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.83000		89.39787	3.83000	96.31858				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.24000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.82986			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.21674			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86276			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.48500	107.97130		11.48500	107.93800			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14556			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	93.71071		3.89000	127.20639			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.15613			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32195			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.88801			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.14696			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.16700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.15560			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57084			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90739			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.12740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.13735			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.92669			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.12687			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.30535			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.48984			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.17386			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42351			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42662			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43286			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40481			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29688			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14691			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.88666			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.19155			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98509			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	92.33884		100.00000	92.10857			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	63.34723		100.00000	63.14946			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	69.84321		100.00000	69.71070			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.13378			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	38.48953		100.00000	38.39629			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41067			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.43317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		49.79198	100.00000	49.63652				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.36757				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.04488				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57000		139.98456	8.57000	139.95212				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.20258				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.94300				0.00	200,000,000	5,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.11044				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.43000		99.36312	8.43000	99.34082			18,546,000,000.00		2,200,000	150,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.58000		69.07553	8.58000	97.31175			0.00		0	0.00
LGL04	On 14/08/2020	Spot Bond	9.00500		109.61000	9.00500	102.86521			2,701,500,000.00		300,000	42,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.49599			0.00		0	0.00
LHL02	On 13/12/2015	Spot Bond	11.29000		103.19856	11.29000	103.16759			0.00		0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.64231			0.00		0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.09072			0.00		0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.91440			0.00		0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.51441			0.00		0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.07090			0.00		0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.39234			0.00		0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.81746			0.00		0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		70.19231	100.00000	70.05758			0.00		0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		34.43065	100.00000	34.17309			0.00		0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.97966			0.00		0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.41670			0.00		0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.42855			0.00		0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.51530			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36081			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.09939			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.82206			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.93478			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56799			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01683			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.87274			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.95027			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.15658			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	83.07935		100.00000	82.89391			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	97.35449		100.00000	98.75435			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	86.40670		100.00000	86.20760			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	59.17002		100.00000	59.02511			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.42736		100.00000	44.31973			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.02441		100.00000	14.98761			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	36.68068		100.00000	36.59085			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.33500	103.54846		8.33500	103.52523			501,767,000,000.00	60,200,000	189,900,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.06345			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.90197			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98269			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51172			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51562			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53509			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.29801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.41418			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.66500		103.13869		7.66500	103.11739			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.40500		107.00212		8.40500	106.97818			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.32000		107.25822		9.32000	107.23167			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.35000		107.78147		5.35000	107.76593			0.00	0	1,360,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79157			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.82352			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30500		105.44281		9.30500	105.55383			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.09000		103.63857		7.09000	103.61862			3,545,000,000.00	500,000	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26673			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.59000		104.41802		8.59000	104.39403			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21105			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.29000		104.29086		8.29000	104.26773			833,145,000,000.00	100,500,000	198,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.83000		106.09736		5.83000	106.08080			373,120,000,000.00	64,000,000	152,800,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		84.49074		100.00000	84.29561			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	8.55000		104.19762		8.55000	104.17391			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.23500		109.11235		8.23500	109.08843			6,588,000,000.00	800,000	89,800,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		81.83857		100.00000	81.65548			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.71896		100.89771	5.70500			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.79663		100.61875	5.78251			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	99.87644			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.87318			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.87110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.86870			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.86651			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.86528			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.85255			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83752			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29714	100.00000	0.29642				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29714	100.00000	0.29642				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.81500	100.44764		8.81500	100.42410			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.99000	100.26752		6.99000	101.74332			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49492			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.61123			0.00	0	1,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43899			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.97147			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62055			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.61300			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19572			0.00	0	10,000,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.74000	108.06258		6.74000	108.04278			404,400,000,000.00	60,000,000	739,600,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36878			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.16500	116.57183		8.16500	116.54607			5,715,500,000.00	700,000	76,300,000.00
NBK4		On 28/10/2024	Spot Bond	10.74500	32.63240		10.74500	32.62327			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.29000	103.72566		7.29000	103.70525			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30334			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.32049			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.48500	101.71906		6.48500	101.70142			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91793			0.00	90,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.49000	105.14919	7.49000	105.12784				5,992,000,000.00	800,000	28,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.77103				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	101.41116				0.00	0	100,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75353				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.59093				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.43336				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24479				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	86.06692				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.17378				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.22322				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.24423				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.15010				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47010				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	82.17228				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13019				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99287				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.58210				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.83428				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.86500				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81391				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.53399			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.78259			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.77409			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.77345			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99000		105.78991		7.99000	105.76702			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.26014			0.00	0	130,000,000.00
NED8	On 08/02/2014	Spot Bond	5.61000		102.97803		5.61000	102.96243			152,592,000,000.00	27,200,000	57,200,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46424			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.68000		119.54097		11.68000	119.50410			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.76169			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.48949			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		161.58803		2.11000	161.56323			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.35500		107.70372		8.35500	107.67978			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.88119			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.30080			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.30080			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.98500		109.29251		8.98500	109.26612			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.33418			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.55378			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26367			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.25113			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.30309			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.18500		109.29151		9.18500	110.71181			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.35505			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.30313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.33423			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.38500	109.29088		9.38500	109.26333			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.43812			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.37582			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.35500			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.74916			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.62263			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.39652			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.49000	102.45517		6.49000	102.43751			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.07500	122.41444		8.07500	122.38796			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.57500	122.92662		8.57500	122.89811			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	169.14188		2.00500	169.11640			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.25000	129.46526		9.25000	129.43328			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.34779			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.33857			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.10650			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.10683			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.92177			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81414			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.49471			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.93107			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.21115		100.00000	18.16703			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	26.97472		100.00000	26.90938			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.27000	105.10521		6.27000	105.08738			1,264,032,000,000.00	201,600,000	44,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.73702		100.00000	8.71586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.06000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	41.64666		100.00000	41.54577			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22281			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.87171			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.03767			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.25301			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.10627			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78057			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26652			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83640			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.82123			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91428			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.87085			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.83916			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96698			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91217			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.87223			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02520			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96034			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.91080			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.15339			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.15823			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.16041			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.16524			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.18600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.19083			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.47860			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11909			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.04000	108.07263		6.04000	108.05487			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.23000	95.68878		5.23000	95.67514			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.99000	38.69105		7.99000	38.68277			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.01500	114.90139		6.04000	114.83556		6,816,781,864,682,000.00	95,807,458,800	34,043,558,800.00	
R158		On 15/09/2015	Spot Bond	6.04000	114.85443		6.04000	114.83556			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.94000	89.71789		5.94000	89.70339			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.04000	121.24445		6.04000	121.22453			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.87000	84.78134		5.87000	84.76779			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.11000	123.05378		8.17000	122.48680		0,671,058,456,309,000.00	15,790,191,900	66,372,678,200.00	
R187P		On 21/12/2026	Spot Bond	7.91000	36.13847		7.91000	36.13081			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.83000	33.80642		7.83000	33.79932			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.60000	280.66424		1.60000	280.62503		15,110,800,160,000.00	9,444,250,100	24,838,400,000.00	
R201		On 21/12/2014	Spot Bond	4.84500	107.52196		4.86000	107.49117		121,545,362,859,000.00	25,086,762,200	53,984,211,600.00	
R202		On 07/12/2033	Spot Bond	2.20000	208.76689		2.20000	208.73436		176,663,536,060,000.00	80,301,607,300	58,662,242,300.00	
R2023		On 28/02/2023	Spot Bond	7.74500	101.47131		7.76500	101.31905		1,702,971,955,375,000.00	19,880,175,000	12,306,375,000.00	
R203		On 15/09/2017	Spot Bond	6.70000	106.38234		6.73000	106.25932		2,687,931,282,450,000.00	01,183,773,500	93,044,873,500.00	
R2030		On 31/01/2030	Spot Bond	8.83500	95.06171		8.83500	94.98039		88,350,000,000,000.00	10,000,000,000	19,200,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.10500	96.45823		9.10500	96.43489		1,467,571,215,000,000.00	61,183,000,000	14,371,300,000.00	
R204		On 21/12/2018	Spot Bond	6.96000	107.44166		6.98500	107.31256		2,169,037,496,064,000.00	11,643,318,400	72,433,018,400.00	
R2048		On 28/02/2048	Spot Bond	9.21000	96.85339		9.21000	96.82929		416,576,211,390,000.00	45,230,859,000	24,389,659,000.00	
R206		On 15/01/2014	Spot Bond	5.18000	102.74389		5.20500	102.72459		12,325,810,000,000.00	2,379,500,000	61,739,500,000.00	
R207		On 15/01/2020	Spot Bond	7.28000	102.10308		7.30500	101.96056		2,547,791,992,928,000.00	49,971,427,600	74,392,736,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.46500	96.68673		7.49500	96.50339			668,722,201,578,500.00	89,581,004,900	35,318,903,800.00
R209	On 31/03/2036	Spot Bond		8.91000	75.02497		8.97500	74.51138			8,271,211,814,019,000.00	28,306,600,900	88,220,390,100.00
R210	On 31/03/2028	Spot Bond		1.99000	159.31046		1.99000	159.28650			16,411,692,583,000.00	8,247,081,700	30,136,250,300.00
R211	On 31/01/2017	Spot Bond		0.28000	128.70167		0.28000	128.68832			763,406,168,000.00	2,726,450,600	26,900,000,000.00
R212	On 31/01/2022	Spot Bond		1.48500	131.63615		1.47500	131.71521			83,321,069,188,500.00	56,108,464,100	74,309,200,000.00
R213	On 28/02/2031	Spot Bond		8.75500	85.79915		8.82000	85.27294			1,250,973,029,608,500.00	42,886,696,700	10,799,696,700.00
R214	On 28/02/2041	Spot Bond		9.13000	74.91277		9.13000	74.89430			2,340,128,089,805,000.00	56,311,948,500	46,366,000,000.00
R225C	On 15/03/2014	Spot Bond		4.72000	98.37172		4.72000	98.35921			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.83000	96.00802		4.83000	95.99536			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.10000	92.18849		6.10000	92.17319			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.94000	89.71789		5.94000	89.70339			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.86000	87.28963		5.86000	87.27570			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.87000	84.78134		5.87000	84.76779			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.89500	99.41338		4.89500	99.40013			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.91500	97.03337		4.91500	97.02050			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.86500	94.75777		4.86500	94.74533			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.01000	90.85179		6.01000	90.83709			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.88000	88.43774		5.88000	88.42374			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.86000	85.95568		5.86000	85.94212			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.92000	83.35714		5.92000	83.34385			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.70500	78.76074		6.70500	78.74655			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.75500	76.05421		6.75500	76.04040			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.99000	72.80120		6.99000	72.78753			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.97000	70.41236		6.97000	70.39918			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.95000	68.11507		6.95000	68.10236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		6.94000	65.86651		6.94000	65.85424			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.26500	62.34857		7.26500	62.33642			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.24500	60.24588		7.24500	60.23417			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.41500	57.41775		7.41500	57.40633			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.38500	55.49530		7.38500	55.48431			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.35500	53.65276		7.35500	53.64217			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.32500	51.88643		7.32500	51.87623			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.28500	50.23939		7.28500	50.22957			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.24500	48.66346		7.24500	48.65399			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.11000	42.98603		8.11000	42.97669			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.07000	41.48786		8.07000	41.47889			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.03000	40.05734		8.03000	40.04872			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.99000	38.69105		7.99000	38.68277			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.95000	37.38578		7.95000	37.37782			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.91000	36.13847		7.91000	36.13081			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.87000	34.94626		7.87000	34.93889			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.83000	33.80642		7.83000	33.79932			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.37830			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53241			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.54896			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.55099			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.45137			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.41625		100.00000	12.38618			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.63996		100.00000	3.63115			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.95299			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.08510			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.66345			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03437			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32642			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.69094			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.89294			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.34888			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.41197			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.50795			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.01750			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.21953			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.05543			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.52241			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.42792			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29209			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15579			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.79085			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05965			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.18237			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.16282			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.16282			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.10685			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.24180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.50234				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.32449				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.57802	12.35000	105.54365				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.26084				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.65923	100.00000	11.63098				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.15376				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.70623				0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.85073				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.45945				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.46138				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	95.33679	100.00000	95.09044				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.60770				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.70265	100.00000	1.69848				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	9.26071	100.00000	9.23828				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	13.65160	100.00000	13.61853				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.82524	100.00000	11.81075				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.49137				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.28565				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.79500	106.78257	8.79500	106.75732			530,338,500,000.00	60,300,000	1,114,909,200.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.46402				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.34000	114.24904	7.34000	114.22667				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.45053				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.78000	107.13988	8.78000	107.11473				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.27423				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.01151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.14074			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.26676			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.26177			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29000		107.72693		7.29000	107.70597			0.00	0	1,130,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.58500		99.96560		8.58500	99.94252			515,100,000,000.00	60,000,000	447,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.88000		131.38038		1.88000	131.35895			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.50000		112.15668		7.50000	112.13388			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.36000		112.41162		7.36000	112.38918			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.29000		112.53938		7.29000	112.51713			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.13000		101.58120		8.13000	101.55883			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.43500		112.27494		7.43500	112.25231			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.40000		112.33870		7.40000	112.31616			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.90736			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.81137			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.00385			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64833			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		81.17501		100.00000	81.17500			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.78000		104.79902		7.78000	104.77693			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98401			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.66579			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.80070			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.83064			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.14500		109.38386		9.14500	109.35713			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.82000		101.42394		9.82000	101.39752			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.82640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.67130			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.60226			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.33268			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47500		105.73703		8.47500	105.71318			15,255,000,000.00	1,800,000	259,900,000.00
SBS3	On 25/05/2026	Spot Bond	8.87000		98.67935		8.87000	98.65608			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.19500		100.75960		9.19500	96.44547			0.00	0	53,200,000.00
SBS9	On 07/07/2016	Spot Bond	7.22000		113.81611		7.22000	113.79418			2,888,000,000.00	400,000	118,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000		132.72797		2.13000	268.97135			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.98000		105.49432		0.98000	125.92439			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.99000			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		6.26054		100.00000	6.24521			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.74723		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.55000		110.31133		1.55000	123.72568			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.61696		6.50000	100.59927			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.01199			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.69360			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.13090			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.83000		102.86793		8.83000	102.84365			3,532,000,000.00	400,000	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.79383			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.50026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.80364			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.72321			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.14095			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.34000		107.85390		7.34000	107.83277			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.58500		109.06046		8.58500	102.38243			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.19000		104.70609		7.19000	104.68565			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.45593			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.38324			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51904			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.39383			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.11401			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.83000		107.67267		7.83000	107.65008			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.61951			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59143			0.00	200,000,000	300,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.38349			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.17500		95.14504		9.17500	95.12159			11,927,500,000.00	1,300,000	2,524,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27136			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81836			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.23134			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.10300		88.22564		9.10300	88.20407			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.16500		87.92394		9.16500	87.90230			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.10500		106.13356		6.10500	106.11612			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.56500		96.03220		8.56500	96.01031			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.94504			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.91000		102.30205		7.91000	102.28012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	6.94000		113.18116		6.94000	113.15984			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000		101.64101		2.58000	102.01173			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.93500		102.28802		7.93500	103.27124			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.87785			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.81193			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.35178			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.59000		109.90845		9.59000	110.64952			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.11344			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.11609			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.89188			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.96004			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.88360			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.82584			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.82576			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.81095			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.76787			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.70921			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.66579			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.52037			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.38921			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.89316			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.79663			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.79014			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.79132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1030	On 04/02/2014	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.50000		111.82923	6.50000	111.80958				260,000,000,000.00	40,000,000	301,773,500.00
SZ25	On 30/09/2025	Spot Bond	8.77000		102.60153	8.77000	102.57734				0.00	0	2,831,806,700.00
T018	On 15/07/2014	Spot Bond	100.00000		64.95778	100.00000	64.81479				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		55.74859	100.00000	55.61354				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		22.36925	100.00000	22.31505				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.41500		101.64894	6.41500	101.63149				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.31303				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.03073				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.71262				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.20596				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.12047				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.45025				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.14837				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.29000		105.81821	7.29000	105.79763				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.98395				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.26790				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.87903				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.33347				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.34361				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.36511	7.83000	102.34375				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.32790				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.34057				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.15053				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.32790				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.34057			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.10652		7.16000	102.03292			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.36537			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36334			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.41181			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40525			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.60178			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57943			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32739			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.34361			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		97.74378		8.73000	102.45663			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	100.00000		9.22110		100.00000	9.13626		320,000,000,000,000.00	3,200,000,000	37,400,000,000.00	
TH11A5	On 18/07/2041	Spot Bond	100.00000		9.64275		100.00000	9.55404		280,000,000,000,000.00	2,800,000,000	43,300,000,000.00	
TH11A6	On 18/07/2041	Spot Bond	100.00000		11.92258		100.00000	11.81289			0.00	0	25,300,000,000.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.36638			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	100.00000		10.22434		100.00000	10.13028			0.00	0	6,600,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.41080			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	100.00000		11.60561		100.00000	11.49885			0.00	0	5,400,000,000.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56700			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	100.00000		16.25832		100.00000	16.10875			0.00	0	2,000,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34645			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.05933		101.06155	6.04451			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.32586			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.51413			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.37143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.39164			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.60376			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33155			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.33874			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34388			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33874			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.34388			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.34645			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33566			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34388			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37211			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.37211			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37211			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41312			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.42336			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41056			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61458			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.62727			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62219			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.70124			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	10.24000		102.50802		10.24000	102.47990			5,120,000,000.00	500,000	165,000,000.00
TL20	On 22/02/2020	Spot Bond	7.48000		96.97633		7.48000	96.93207			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	11.73000		96.67371		11.73000	92.03021			3,061,530,000,000.00	261,000,000	5,957,897,500.00
TN20	On 17/09/2020	Spot Bond	8.50500		111.66590		8.50500	111.64022			8,682,012,013,500.00	1,020,812,700	13,096,721,200.00
TN23	On 06/11/2023	Spot Bond	8.83500		112.89911		8.83500	112.87215			18,271,775,704,500.00	2,068,112,700	9,875,600,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.21000	104.09783		9.21000	104.07236			3,684,000,000,000.00	400,000,000	13,700,000,000.00
TN27	On 14/11/2027	Spot Bond	9.24500	101.59640		9.24500	97.13019			22,097,399,000,000.00	2,390,200,000	7,536,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.72806			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.34458			0.00	1,000,000,000	2,000,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.03672			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.84585			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.84132			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.84075			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.81792			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.77097			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50330			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52370			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.53591			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.19383		10.00000	100.16611			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18900		9.75000	100.16197			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18852		100.00000	10.16137			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.64192			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.61933			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.51676			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.88666			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.27416			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.01434			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.24776			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.05173			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.01316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.79014			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.77549			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.38149			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.32485			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.23422			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.20708			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.39812			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.33914			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.30965			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.19169			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.43444			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.35683			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.24573			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.31080			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.89500		111.48246		8.89500	111.45567			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.66171			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.32498			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66984			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.07000		105.07237		9.07000	105.04662			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		81.40500		100.00000	101.47823			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		81.49500		100.00000	101.59042			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		81.52500		100.00000	101.62782			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.58207			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.62215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96674			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96531			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.96533			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.65339			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.67356			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	131.35000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.40000		119.66660		6.40000	119.64612			636,800,000,000.00	99,500,000	9,672,800,000.00
WS05	On 01/08/2018	Spot Bond	0.76000		240.87799		0.76000	240.84987			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.34000		107.86492		6.34000	107.84662			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.23500		109.42779		7.23500	109.40666			0.00	0	8,554,921,400.00
WSP3	On 28/05/2019	Spot Bond	7.54000		110.50749		7.54000	110.48527			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.93000		109.36751		7.93000	109.34440			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.03500		109.36531		8.03500	109.34190			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.89500		99.69250		4.89500	99.67917			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.99000		90.73823		5.99000	90.72368			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.88500		98.10921		4.88500	98.09633			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.89500		96.92074		4.89500	96.90800			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92000		89.25826		5.92000	89.24395			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.87500		95.01117		4.87500	94.99874			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99000		90.72368		5.99000	90.70913			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.93000		66.92437		6.93000	66.91177			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		25.86934		100.00000	25.82026			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.69297		100.00000	13.66699			0.00	0	0.00
Total for j-Bonds :											52,268,844,332,764,000.00	3,605,026,700	23 368 091 200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 52,268,858,295,843,100.00 3,605,250,734 23 370 258 590.00