



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 08/11/2013

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	10.40600	10.40600		10.29210	10.29210		13.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,106.00340	2.10600	1,992.10500	1.99210	24.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00340	0.00000	0.00500	0.00001	24.65	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	976.58980	0.97659	863.25340	0.86325	16.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.58980	0.00059	1.15340	0.00115	16.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.61830	0.00062	1.20750	0.00121	16.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	966.61830	0.96662	853.30750	0.85331	16.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	956.64830	0.95665	843.36430	0.84336	16.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.64830	0.00065	1.26430	0.00126	16.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	857.04850	0.85705	744.11770	0.74412	15.83	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	1.04850	0.00105	2.01770	0.00202	15.83	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	2.20740	0.00221	4.17720	0.00418	14.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	708.20740	0.70821	596.27720	0.59628	14.70	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	332.31020	0.33231	243.47720	0.24348	13.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	26.31020	0.02631	51.37720	0.05138	13.23	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	124.38430	0.12438	83.11800	0.08312	13.34	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	128.38430	0.12838	201.01800	0.20102	13.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	35.96380	0.03596	23.95910	0.02396	15.46	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	379.96380	0.37996	481.85910	0.48186	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.43030	10.43030	10.31600	10.31600	13.56	1,179,760,802.70	113,109	497,235.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00260	0.00000	0.00220	0.00000	26.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,030.30260	3.03030	2,916.00220	2.91600	26.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,430.30890	2.43031	2,316.00720	2.31601	22.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00890	0.00001	0.00720	0.00001	22.29	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,680.40390	1.68040	1,566.13050	1.56613	17.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.10390	0.00010	0.13050	0.00013	17.82	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.19850	0.00020	0.26560	0.00027	17.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,530.49850	1.53050	1,416.26560	1.41627	17.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,502.62400	1.50262	1,388.40310	1.38840	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.22400	0.00022	0.30310	0.00030	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,452.67810	1.45268	1,338.48390	1.33848	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.27810	0.00028	0.38390	0.00038	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.30610	0.00031	0.42610	0.00043	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,430.60610	1.43061	1,316.42610	1.31643	16.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,402.74550		1.40275	1,288.58600	1.28859		1,402.745	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.34550		0.00035	0.48600	0.00049		0.345	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,330.77270		1.33077	1,216.68250	1.21668		1,330.773	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.47270		0.00047	0.68250	0.00068		0.473	16.16	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.73080		0.00073	1.09150	0.00109		0.731	15.68	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,231.03080		1.23103	1,117.09150	1.11709		1,231.031	15.68	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,032.05250		1.03205	918.82200	0.91882		1,032.053	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	1.75250		0.00175	2.82200	0.00282		1.753	14.73	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	933.25520		0.93326	820.51470	0.82051		933.255	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	2.95520		0.00296	4.51470	0.00451		2.955	14.43	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	3.81470		0.00381	5.69500	0.00570		3.815	14.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	884.11470		0.88411	771.69500	0.77169		884.115	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	844.96500		0.84496	732.84800	0.73285		844.965	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	4.66500		0.00467	6.84800	0.00685		4.665	14.17	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	835.20370		0.83520	723.16950	0.72317		835.204	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	4.90370		0.00490	7.16950	0.00717		4.904	14.14	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	7.62210		0.00762	10.78970	0.01079		7.622	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	747.92210		0.74792	636.78970	0.63679		747.922	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	738.29790		0.73830	627.28580	0.62729		738.298	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	7.99790		0.00800	11.28580	0.01129		7.998	13.84	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	699.97730		0.69998	589.49300	0.58949		699.977	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	9.67730		0.00968	13.49300	0.01349		9.677	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	10.14460		0.01014	14.10530	0.01411		10.145	13.69	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	690.44460		0.69044	580.10530	0.58011		690.445	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	643.10720		0.64311	533.57870	0.53358		643.107	13.54	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	12.80720		0.01281	17.57870	0.01758		12.807	13.54	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	596.38890		0.59639	489.44590	0.48945		596.389	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	16.08890		0.01609	23.44590	0.02345		16.089	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	20.11020		0.02011	30.75890	0.03076		20.110	13.24	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	550.41020		0.55041	446.75890	0.44676		550.410	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	496.64730		0.49665	397.69820	0.39770		496.647	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	26.34730		0.02635	41.69820	0.04170		26.347	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	462.64410		0.46264	366.45020	0.36645		462.644	13.14	0.00	0	25,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	32.34410		0.03234	50.45020	0.05045		32.344	13.14	0.00	0	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	51.88450		0.05188	78.03640	0.07804		51.884	13.23	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	382.18450		0.38218	294.03640	0.29404		382.184	13.23	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	352.04080		0.35204	267.53070	0.26753		352.041	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	61.74080		0.06174	91.53070	0.09153		61.741	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	344.70150		0.34470	261.13360	0.26113		344.702	13.28	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	64.40150		0.06440	95.13360	0.09513		64.401	13.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	78.94050		0.07894	114.55740	0.11456		78.941	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	309.24050		0.30924	230.55740	0.23056		309.240	13.33	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	302.40220		0.30240	224.72590	0.22473		302.402	13.34	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	82.10220		0.08210	118.72590	0.11873		82.102	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	275.91610		0.27592	202.35820	0.20236		275.916	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	95.61610		0.09562	136.35820	0.13636		95.616	13.38	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	102.90520		0.10291	145.74890	0.14575		102.905	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	263.20520		0.26321	191.74890	0.19175		263.205	13.39	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	244.81500		0.24482	176.55140	0.17655		244.815	13.42	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	114.51500		0.11451	160.55140	0.16055		114.515	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	210.50560		0.21051	151.61300	0.15161		210.506	13.48	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	140.20560		0.14021	195.61300	0.19561		140.206	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	159.17850		0.15918	220.78360	0.22078		159.179	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	189.47850		0.18948	136.78360	0.13678		189.478	13.52	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	153.13090		0.15313	111.04380	0.11104		153.131	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	202.83090		0.20283	275.04380	0.27504		202.831	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	141.78090		0.14178	102.62530	0.10263		141.781	13.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	221.48090	0.22148	296.62530	0.29663	221.481	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	247.50570	0.24751	326.34650	0.32635	247.506	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	127.80570	0.12781	92.34650	0.09235	127.806	14.00	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	124.51160	0.12451	89.93660	0.08994	124.512	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	254.21160	0.25421	333.93660	0.33394	254.212	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	112.08590	0.11209	80.89940	0.08090	112.086	14.22	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	281.78590	0.28179	364.89940	0.36490	281.786	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	317.85690	0.31786	404.85570	0.40486	317.857	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	98.15690	0.09816	70.85570	0.07086	98.157	14.43	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	85.85870	0.08586	62.06010	0.06206	85.859	14.65	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	355.55870	0.35556	446.06010	0.44606	355.559	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	65.53240	0.06553	47.66260	0.04766	65.532	15.09	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	435.23240	0.43523	531.66260	0.53166	435.232	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	468.48640	0.46849	567.18510	0.56719	468.486	15.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	58.78640	0.05879	43.18510	0.04319	58.786	15.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	47.29010	0.04729	35.56690	0.03557	47.290	15.61	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	536.99010	0.53699	639.56690	0.63957	536.990	15.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	38.42750	0.03843	29.42910	0.02943	38.428	16.01	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	608.12750	0.60813	713.42910	0.71343	608.128	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	746.26010	0.74626	854.91890	0.85492	746.260	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	26.56010	0.02656	20.91890	0.02092	26.560	16.81	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	23.56090	0.02356	18.74870	0.01875	23.561	17.08	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	793.26090	0.79326	902.74870	0.90275	793.261	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	16.62920	0.01663	13.67520	0.01368	16.629	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	936.32920	0.93633	1,047.67520	1.04768	936.329	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	11.94560	0.01195	9.82850	0.00983	11.946	18.68	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,081.64560	1.08165	1,193.82850	1.19383	1,081.646	18.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	7.66160	0.00766	6.48770	0.00649	7.662	19.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,277.36160	1.27736	1,390.48770	1.39049	1,277.362	19.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	4.15420	0.00415	3.67640	0.00368	4.154	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,573.85420	1.57385	1,687.67640	1.68768	1,573.854	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	2.20990	0.00221	2.05520	0.00206	2.210	22.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,921.90990	1.92191	2,036.05520	2.03606	1,921.910	22.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1.73140	0.00173	1.11850	0.00112	1.731	23.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,071.43140	2.07143	2,185.11850	2.18512	2,071.431	23.50	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.44290	10.44290	10.33280	10.33280		13.46	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	899.46140	0.89946	791.14590	0.79115	899.461	13.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	6.56140	0.00656	8.34590	0.00835	6.561	13.95	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	860.73980	0.86074	752.80240	0.75280	860.740	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	7.83980	0.00784	10.00240	0.01000	7.840	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	851.09310	0.85109	743.26090	0.74326	851.093	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	8.19310	0.00819	10.46090	0.01046	8.193	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	841.46120	0.84146	733.73840	0.73374	841.461	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	8.56120	0.00856	10.93840	0.01094	8.561	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	407.65130	0.40765	322.90690	0.32291	407.651	13.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	64.75130	0.06475	90.10690	0.09011	64.751	13.12	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	169.20270	0.16920	127.83440	0.12783	169.203	13.70	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	236.30270	0.23630	305.03440	0.30503	236.303	13.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	78.70100	0.07870	60.42460	0.06042	78.701	14.98	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	475.80100	0.47580	567.62460	0.56762	475.801	14.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.49890	10.49890	10.39140	10.39140		13.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.47210	0.00047	0.57300	0.00057	0.472	17.43	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,199.37210	2.19937	2,091.97300	2.09197	2,199.372	17.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	486.91270	0.48691	409.09940	0.40910	486.913	13.10	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	108.01270	0.10801	137.69940	0.13770	108.013	13.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	280.18490	0.28018	338.64100	0.33864	280.185	13.91	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	269.08490	0.26908	220.04100	0.22004	269.085	13.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2014	Any day expiry	10.52	Call	265.04050		0.26504		216.64010	0.21664	265.040	13.95	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Put	286.14050		0.28614		345.24010	0.34524	286.140	13.95	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Call	261.05570		0.26106		213.29370	0.21329	261.056	13.99	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Put	292.15570		0.29216		351.89370	0.35189	292.156	13.99	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry			10.55060		10.55060		10.43590	10.43590		14.32	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Call	2,251.89200		2.25189		2,137.42280	2.13742	2,251.892	16.85	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Put	1.29200		0.00129		1.52280	0.00152	1.292	16.85	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Call	646.17030		0.64617		559.42000	0.55942	646.170	12.98	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Put	95.57030		0.09557		123.52000	0.12352	95.570	12.98	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Call	323.11730		0.32312		270.56920	0.27057	323.117	14.39	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Put	342.51730		0.34252		404.66920	0.40467	342.517	14.39	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Call	319.23450		0.31923		267.19390	0.26719	319.235	14.43	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Put	348.63450		0.34863		411.29390	0.41129	348.634	14.43	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Call	315.39910		0.31540		263.86240	0.26386	315.399	14.46	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Put	354.79910		0.35480		417.96240	0.41796	354.799	14.46	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry			10.55210		10.55210		10.43740	10.43740		14.33	0.00	0	20,140.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Call	302.98820		0.30299		253.30180	0.25330	302.988	14.62	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Put	380.88820		0.38089		445.90180	0.44590	380.888	14.62	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry			10.55370		10.55370		10.43890	10.43890		14.35	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Call	1,473.11200		1.47311		1,360.74590	1.36075	1,473.112	14.43	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Put	9.41200		0.00941		11.84590	0.01185	9.412	14.43	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Call	1,463.34360		1.46334		1,351.03930	1.35104	1,463.344	14.40	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Put	9.64360		0.00964		12.13930	0.01214	9.644	14.40	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Call	1,453.58030		1.45358		1,341.33960	1.34134	1,453.580	14.38	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Put	9.88030		0.00988		12.43960	0.01244	9.880	14.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future			10.58010		10.58010		10.46480	10.46480		14.56	36,755,267.40	3,474	81,613.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Call	2,880.69550		2.88070		2,765.52120	2.76552	2,880.695	18.61	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Put	0.59550		0.00060		0.72120	0.00072	0.595	18.61	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Call	2,381.73410		2.38173		2,266.83830	2.26684	2,381.734	16.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Put	1.63410		0.00163		2.03830	0.00204	1.634	16.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Call	1,885.03830		1.88504		1,771.26310	1.77126	1,885.038	15.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Put	4.93830		0.00494		6.46310	0.00646	4.938	15.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Call	1,348.54380		1.34854		1,237.66250	1.23766	1,348.544	13.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Put	18.44380		0.01844		22.86250	0.02286	18.444	13.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Call	1,030.55290		1.03055		927.76010	0.92776	1,030.553	13.26	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Put	40.45290		0.04045		52.96010	0.05296	40.453	13.26	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Call	1,021.67830		1.02168		919.12850	0.91913	1,021.678	13.26	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Put	41.57830		0.04158		54.32850	0.05433	41.578	13.26	1,330,505.60	32,000	16,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Call	1,012.82880		1.01283		910.52510	0.91053	1,012.829	13.26	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Put	42.72880		0.04273		55.72510	0.05573	42.729	13.26	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Call	934.36650		0.93437		834.42960	0.83443	934.366	13.24	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Put	54.26650		0.05427		69.62960	0.06963	54.266	13.24	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Call	891.76670		0.89177		793.25640	0.79326	891.767	13.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Put	61.66670		0.06167		78.45640	0.07846	61.667	13.22	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Call	849.93410		0.84993		752.93350	0.75293	849.934	13.21	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Put	69.83410		0.06983		88.13350	0.08813	69.834	13.21	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Call	768.75770		0.76876		675.02060	0.67502	768.758	13.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Put	88.65770		0.08866		110.22060	0.11022	88.658	13.19	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Call	691.20230		0.69120		603.89430	0.60389	691.202	13.17	0.00	0	13,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Put	111.10230		0.11110		139.09430	0.13909	111.102	13.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Call	588.31430		0.58831		510.87890	0.51088	588.314	13.41	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	158.21430		0.15821		196.07890	0.19608	158.214	13.41	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Call	545.48540		0.54549		471.45860	0.47146	545.485	13.59	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Put	185.38540		0.18539		226.65860	0.22666	185.385	13.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	527.90230		0.52790		455.33280	0.45533	527.902	13.67	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	197.80230		0.19780		240.53280	0.24053	197.802	13.67	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	499.62220		0.49962		429.46380	0.42946	499.622	13.79	0.00	0	40,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	219.52220		0.21952	264.66380	0.26466	219.522	13.79	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	477.91000		0.47791	409.66200	0.40966	477.910	13.90	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	237.81000		0.23781	284.86200	0.28486	237.810	13.90	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	472.60810		0.47261	404.83530	0.40484	472.608	13.92	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	242.50810		0.24251	290.03530	0.29004	242.508	13.92	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	446.84020		0.44684	381.41850	0.38142	446.840	14.05	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	266.74020		0.26674	316.61850	0.31662	266.740	14.05	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	422.29200		0.42229	359.18820	0.35919	422.292	14.18	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	292.19200		0.29219	344.38820	0.34439	292.192	14.18	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	398.94060		0.39894	339.40180	0.33940	398.941	14.30	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	318.84060		0.31884	374.60180	0.37460	318.841	14.30	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	355.69210		0.35569	303.10990	0.30311	355.692	14.56	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	375.59210		0.37559	438.30990	0.43831	375.592	14.56	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	351.84080		0.35184	299.71140	0.29971	351.841	14.59	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	381.74080		0.38174	444.91140	0.44491	381.741	14.59	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	336.86830		0.33687	286.51020	0.28651	336.868	14.73	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	406.76830		0.40677	471.71020	0.47171	406.768	14.73	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	271.57880		0.27158	229.27510	0.22928	271.579	15.42	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	541.47880		0.54148	614.47510	0.61448	541.479	15.42	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	231.79570		0.23180	194.85100	0.19485	231.796	15.94	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	651.69570		0.65170	730.05100	0.73005	651.696	15.94	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	208.98270		0.20898	175.44180	0.17544	208.983	16.29	0.00	0	400.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	728.88270		0.72888	810.64180	0.81064	728.883	16.29	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	198.56530		0.19857	166.60700	0.16661	198.565	16.46	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	768.46530		0.76847	851.80700	0.85181	768.465	16.46	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	179.70990		0.17971	150.50630	0.15051	179.710	16.82	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	849.60990		0.84961	935.70630	0.93571	849.610	16.82	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	141.41190		0.14141	117.97180	0.11797	141.412	17.71	2,828,238.00	20,000	10,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,061.31190		1.06131	1,153.17180	1.15317	1,061.312	17.71	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	112.76950		0.11277	93.64180	0.09364	112.770	18.58	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,282.66950		1.28267	1,378.84180	1.37884	1,282.669	18.58	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	91.07260		0.09107	75.52940	0.07553	91.073	19.44	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,510.97260		1.51097	1,610.72940	1.61073	1,510.973	19.44	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	74.68890		0.07469	61.91080	0.06191	74.689	20.30	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,744.58890		1.74459	1,847.11080	1.84711	1,744.589	20.30	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	62.19400		0.06219	51.55820	0.05156	62.194	21.15	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,982.09400		1.98209	2,086.75820	2.08676	1,982.094	21.15	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	56.12470		0.05612	48.79480	0.04879	56.125	21.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,126.02470		2.12602	2,233.99480	2.23399	2,126.025	21.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	54.30310		0.05430	48.35200	0.04835	54.303	21.84	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,174.20310		2.17420	2,283.55200	2.28355	2,174.203	21.84	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	52.69690		0.05270	47.22220	0.04722	52.697	22.70	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,322.59690		2.32260	2,432.42220	2.43242	2,322.597	22.70	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	51.41300		0.05141	46.35000	0.04635	51.413	23.56	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,471.31300		2.47131	2,581.55000	2.58155	2,471.313	23.56	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	30.90190		0.03090	22.60540	0.02261	30.902	28.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,700.80190		3.70080	3,807.80540	3.80781	3,700.802	28.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	23.93890		0.02394	17.22950	0.01723	23.939	28.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,943.83890		3.94384	4,052.42950	4.05243	3,943.839	28.17	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry			10.58320		10.58320	10.46780	10.46780		14.57	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,506.56010		1.50656	1,394.44370	1.39444	1,506.560	14.42	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	13.36010		0.01336	16.64370	0.01664	13.360	14.42	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,496.87260		1.49687	1,384.82050	1.38482	1,496.873	14.40	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	13.67260		0.01367	17.02050	0.01702	13.673	14.40	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	13.99240		0.01399	17.40550	0.01741	13.992	14.38	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,487.19240		1.48719	1,375.20550	1.37521	1,487.192	14.38	0.00	0	0.00	
\$ / R	On 26/03/2014	Any day expiry			10.59410		10.59410	10.47850	10.47850		14.60	0.00	0	0.00	

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 26/03/2014	Any day expiry	8.30	Call	2,296.71880		2.29672	2,181.53700	2.18154		2,296.719	16.56	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.61880		0.00262	3.03700	0.00304		2.619	16.56	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	641.32840		0.64133	560.53640	0.56054		641.328	13.34	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	147.22840		0.14723	182.03640	0.18204		147.228	13.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.68970		10.68970	10.57210	10.57210			14.94	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	887.99510		0.88800	795.06540	0.79507		887.995	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	138.29510		0.13830	162.96540	0.16297		138.295	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	140.82730		0.14083	165.76480	0.16576		140.827	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	880.52730		0.88053	787.86480	0.78786		880.527	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	873.09230		0.87309	780.69840	0.78070		873.092	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	143.39230		0.14339	168.59840	0.16860		143.392	13.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.71880		10.71880	10.60040	10.60040			15.01	26,797,000.00	2,500	31,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,724.02760		2.72403	2,606.39970	2.60640		2,724.028	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.22760		0.00523	5.99970	0.00600		5.228	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,280.60730		2.28061	2,163.89070	2.16389		2,280.607	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.80730		0.01181	13.49070	0.01349		11.807	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.48360		0.01648	18.91030	0.01891		16.484	15.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,095.28360		2.09528	1,979.31030	1.97931		2,095.284	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,988.76260		1.98876	1,873.34200	1.87334		1,988.763	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	19.96260		0.01996	22.94200	0.02294		19.963	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,959.82240		1.95982	1,844.57040	1.84457		1,959.822	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	21.02240		0.02102	24.17040	0.02417		21.022	15.25	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	30.51740		0.03052	35.18690	0.03519		30.517	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,749.31740		1.74932	1,635.58690	1.63559		1,749.317	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,561.20010		1.56120	1,449.38410	1.44938		1,561.200	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	42.40010		0.04240	48.98410	0.04898		42.400	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,207.14000		1.20714	1,102.79270	1.10279		1,207.140	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	78.34000		0.07834	92.39270	0.09239		78.340	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	79.54530		0.07955	94.23420	0.09423		79.545	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,198.34530		1.19835	1,094.63420	1.09463		1,198.345	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,189.56540		1.18957	1,086.50100	1.08650		1,189.565	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	80.76540		0.08077	96.10100	0.09610		80.765	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,073.27930		1.07328	975.62870	0.97563		1,073.279	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	104.47930		0.10448	125.22870	0.12523		104.479	13.48	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	114.86380		0.11486	137.03980	0.13704		114.864	13.50	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,033.66380		1.03366	937.43980	0.93744		1,033.664	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	904.56760		0.90457	813.54870	0.81355		904.568	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	155.76760		0.15577	183.14870	0.18315		155.768	13.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	875.51110		0.87551	785.79180	0.78579		875.511	13.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	166.71110		0.16671	195.39180	0.19539		166.711	13.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	202.72170		0.20272	240.80510	0.24081		202.722	13.58	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	791.52170		0.79152	711.20510	0.71121		791.522	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	466.23320		0.46623	413.11630	0.41312		466.233	15.29	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	547.43320		0.54743	612.71630	0.61272		547.433	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	262.15310		0.26215	229.86480	0.22986		262.153	17.59	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,143.35310		1.14335	1,229.46480	1.22946		1,143.353	17.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,396.83470		1.39683	1,487.81010	1.48781		1,396.835	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	215.63470		0.21563	188.21010	0.18821		215.635	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	202.40810		0.20241	176.54510	0.17655		202.408	18.71	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,483.60810		1.48361	1,576.14510	1.57615		1,483.608	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	179.12400		0.17912	156.05840	0.15606		179.124	19.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,660.32400		1.66032	1,755.65840	1.75566		1,660.324	19.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,696.12380		1.69612	1,791.96610	1.79197		1,696.124	19.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	174.92380		0.17492	152.36610	0.15237		174.924	19.36	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	150.79330		0.15079	131.20310	0.13120		150.793	20.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,931.99330		1.93199	2,030.80310	2.03080		1,931.993	20.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,305.74310		2.30574	2,413.98870	2.41399		2,305.743	21.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	124.54310	0.12454	114.38870	0.11439	124.543	21.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.72690	10.72690	10.60830	10.60830		15.01	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,968.40980	1.96841	1,853.17170	1.85317	1,968.410	15.19	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	21.50980	0.02151	24.87170	0.02487	21.510	15.19	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	801.66350	0.80166	721.24090	0.72124	801.664	13.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	204.76350	0.20476	242.94090	0.24294	204.763	13.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	180.95940	0.18096	157.99480	0.15799	180.959	19.32	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,694.05940	1.69406	1,789.69480	1.78969	1,694.059	19.32	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.83400	10.83400	10.71190	10.71190		15.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,035.43780	1.03544	943.85330	0.94385	1,035.438	13.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	191.43780	0.19144	221.95330	0.22195	191.438	13.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,028.45210	1.02845	937.12090	0.93712	1,028.452	13.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	194.45210	0.19445	225.22090	0.22522	194.452	13.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	197.49430	0.19749	228.51950	0.22852	197.494	13.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,021.49430	1.02149	930.41950	0.93042	1,021.494	13.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	817.20640	0.81721	744.17730	0.74418	817.206	14.10	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	313.20640	0.31321	362.27730	0.36228	313.206	14.10	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,524.37030	1.52437	1,615.10890	1.61511	1,524.370	18.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	288.37030	0.28837	257.00890	0.25701	288.370	18.55	0.00	0	19,547.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.87770	10.87770	10.75310	10.75310		15.61	10,877,700.00	1,000	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,988.16680	2.98817	2,864.91470	2.86491	2,988.167	16.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.46680	0.01047	11.81470	0.01181	10.467	16.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,498.23090	2.49823	2,376.46140	2.37646	2,498.231	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	20.53090	0.02053	23.36140	0.02336	20.531	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,019.26740	2.01927	1,901.72580	1.90173	2,019.267	14.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	41.56740	0.04157	48.62580	0.04863	41.567	14.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,926.13150	1.92613	1,809.59270	1.80959	1,926.131	14.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	48.43150	0.04843	56.49270	0.05649	48.431	14.62	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,652.85860	1.65286	1,540.04040	1.54004	1,652.859	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	75.15860	0.07516	86.94040	0.08694	75.159	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,391.14620	1.39115	1,283.29950	1.28330	1,391.146	13.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	113.44620	0.11345	130.19950	0.13020	113.446	13.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,151.14520	1.15115	1,056.30820	1.05631	1,151.145	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	173.44520	0.17345	203.20820	0.20321	173.445	13.70	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,080.47470	1.08047	988.28600	0.98829	1,080.475	13.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	202.77470	0.20277	235.18600	0.23519	202.775	13.80	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	892.64440	0.89264	813.59780	0.81360	892.644	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	304.94440	0.30494	350.49780	0.35050	304.944	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	886.62570	0.88663	808.46180	0.80846	886.626	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	308.92570	0.30893	355.36180	0.35536	308.926	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	880.63760	0.88064	803.35960	0.80336	880.638	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	312.93760	0.31294	360.25960	0.36026	312.938	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	596.33070	0.59633	539.73300	0.53973	596.331	15.73	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	668.63070	0.66863	736.63300	0.73663	668.631	15.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	335.55740	0.33556	300.80780	0.30081	335.557	18.32	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,457.85740	1.45786	1,547.70780	1.54771	1,457.857	18.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	319.06210	0.31906	285.91140	0.28591	319.062	18.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,541.36210	1.54136	1,632.81140	1.63281	1,541.362	18.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	251.85220	0.25185	225.39490	0.22539	251.852	19.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,974.15220	1.97415	2,072.29490	2.07229	1,974.152	19.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	202.80450	0.20280	191.84710	0.19185	202.805	21.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,475.10450	2.47510	2,588.74710	2.58875	2,475.105	21.08	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.96890	10.96890	10.83880	10.83880		15.76	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,080.81950	1.08082	991.16210	0.99116	1,080.819	14.10	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	271.91950	0.27192	312.36210	0.31236	271.920	14.10	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	429.09540	0.42910	388.99380	0.38899	429.095	17.98	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,370.19540	1.37020	1,460.19380	1.46019	1,370.195	17.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R		On 12/12/2014			Foreign Exchange Future		11.03770									
\$ / R		On 12/12/2014	8.00	Put	Foreign Exchange Future		20.00490		10.90510	10.90510		16.04	0.00	0	6,400.00	
\$ / R		On 12/12/2014	8.00	Call	Foreign Exchange Future		0.02000		21.66500	0.02167	20.005	16.57	0.00	0	0.00	
\$ / R		On 12/12/2014	8.00	Call	Foreign Exchange Future		3,057.70490		2,926.76500	2.92676	3,057.705	16.57	0.00	0	0.00	
\$ / R		On 12/12/2014	8.45	Call	Foreign Exchange Future		2,621.50970		2,492.22500	2.49222	2,621.510	15.64	0.00	0	0.00	
\$ / R		On 12/12/2014	8.45	Put	Foreign Exchange Future		33.80970		0.03381	37.12500	0.03712	15.64	0.00	0	0.00	
\$ / R		On 12/12/2014	8.50	Call	Foreign Exchange Future		2,573.48700		2.57349	2,444.45070	2.44445	15.54	0.00	0	0.00	
\$ / R		On 12/12/2014	8.50	Put	Foreign Exchange Future		35.78700		0.03579	39.35070	0.03935	15.54	0.00	0	0.00	
\$ / R		On 12/12/2014	8.55	Put	Foreign Exchange Future		37.86820		0.03787	41.69720	0.04170	15.43	0.00	0	0.00	
\$ / R		On 12/12/2014	8.55	Call	Foreign Exchange Future		2,525.56820		2,396.79720	2.39680	2,525.568	15.43	0.00	0	0.00	
\$ / R		On 12/12/2014	9.00	Call	Foreign Exchange Future		2,103.23020		2.10323	1,980.79220	1.98079	14.70	0.00	0	0.00	
\$ / R		On 12/12/2014	9.00	Put	Foreign Exchange Future		65.53020		0.06553	75.69220	0.07569	14.70	0.00	0	0.00	
\$ / R		On 12/12/2014	9.50	Call	Foreign Exchange Future		1,664.37780		1.66438	1,548.72360	1.54872	14.31	0.00	0	0.00	
\$ / R		On 12/12/2014	9.50	Put	Foreign Exchange Future		126.67780		0.12668	143.62360	0.14362	14.31	0.00	0	0.00	
\$ / R		On 12/12/2014	9.60	Put	Foreign Exchange Future		143.11420		0.14311	161.72810	0.16173	14.23	0.00	0	0.00	
\$ / R		On 12/12/2014	9.60	Call	Foreign Exchange Future		1,580.81420		1.58081	1,466.82810	1.46683	14.23	0.00	0	0.00	
\$ / R		On 12/12/2014	10.00	Call	Foreign Exchange Future		1,267.44390		1.26744	1,172.19630	1.17220	14.02	0.00	0	0.00	
\$ / R		On 12/12/2014	10.00	Put	Foreign Exchange Future		229.74390		0.22974	267.09630	0.26710	14.02	0.00	0	6.00	
\$ / R		On 12/12/2014	10.50	Call	Foreign Exchange Future		962.40330		0.96240	887.86870	0.88787	14.69	0.00	0	0.00	
\$ / R		On 12/12/2014	10.50	Put	Foreign Exchange Future		424.70330		0.42470	482.76870	0.48277	14.69	0.00	0	0.00	
\$ / R		On 12/12/2014	11.00	Put	Foreign Exchange Future		712.14640		0.71215	783.12500	0.78313	15.92	0.00	0	0.00	
\$ / R		On 12/12/2014	11.00	Call	Foreign Exchange Future		749.84640		0.74985	688.22500	0.68823	15.92	0.00	0	6.00	
\$ / R		On 12/12/2014	11.50	Call	Foreign Exchange Future		588.69520		0.58870	537.73940	0.53774	17.02	0.00	0	0.00	
\$ / R		On 12/12/2014	11.50	Put	Foreign Exchange Future		1,050.99520		1.05100	1,132.63940	1.13264	17.02	0.00	0	0.00	
\$ / R		On 12/12/2014	12.00	Call	Foreign Exchange Future		470.48830		0.47049	428.76990	0.42877	18.11	0.00	0	0.00	
\$ / R		On 12/12/2014	12.00	Put	Foreign Exchange Future		1,432.78830		1.43279	1,523.66990	1.52367	18.11	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013			Foreign Exchange Future		10.43030	10.43030	10.31600	10.31600		13.56	260,757.50	25	646.00	
\$ / R MAXI		On 13/12/2013	9.49	Call	Foreign Exchange Future		94,310.68110	0.94311	83,030.87050	0.83031	94,310.681	14.46	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	9.49	Put	Foreign Exchange Future		280.68110	0.00281	430.87050	0.00431	280.681	14.46	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	9.50	Call	Foreign Exchange Future		93,325.52030	0.93326	82,051.47430	0.82051	93,325.520	14.43	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	9.50	Put	Foreign Exchange Future		295.52030	0.00296	451.47430	0.00451	295.520	14.43	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	9.51	Call	Foreign Exchange Future		92,341.10850	0.92341	81,073.00770	0.81073	92,341.108	14.40	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	9.51	Put	Foreign Exchange Future		311.10850	0.00311	473.00770	0.00473	311.108	14.40	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	10.25	Call	Foreign Exchange Future		27,591.61040	0.27592	20,235.81680	0.20236	27,591.610	13.38	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	10.25	Put	Foreign Exchange Future		9,561.61040	0.09562	13,635.81680	0.13636	9,561.610	13.38	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	10.35	Call	Foreign Exchange Future		21,599.39290	0.21599	15,554.01430	0.15554	21,599.393	13.47	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	10.35	Put	Foreign Exchange Future		13,569.39290	0.13569	18,954.01430	0.18954	13,569.393	13.47	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	10.85	Call	Foreign Exchange Future		5,720.97030	0.05721	4,213.98750	0.04214	5,720.970	15.30	0.00	0	0.00	
\$ / R MAXI		On 13/12/2013	10.85	Put	Foreign Exchange Future		47,690.97030	0.47691	57,613.98750	0.57614	47,690.970	15.30	0.00	0	0.00	
\$ / R MAXI		On 17/03/2014			Foreign Exchange Future		10.58010	10.58010	10.46480	10.46480		14.56	0.00	0	34.00	
\$ / R MAXI		On 17/03/2014	10.49	Call	Foreign Exchange Future		40,351.87660	0.40352	34,326.78470	0.34327	40,351.877	14.28	0.00	0	0.00	
\$ / R MAXI		On 17/03/2014	10.49	Put	Foreign Exchange Future		31,341.87660	0.31342	36,846.78470	0.36847	31,341.877	14.28	0.00	0	0.00	
\$ / R MAXI		On 17/03/2014	10.50	Call	Foreign Exchange Future		39,894.06160	0.39894	33,940.18100	0.33940	39,894.062	14.30	0.00	0	0.00	
\$ / R MAXI		On 17/03/2014	10.50	Put	Foreign Exchange Future		31,884.06160	0.31884	37,460.18100	0.37460	31,884.062	14.30	0.00	0	0.00	
\$ / R MAXI		On 17/03/2014	10.51	Call	Foreign Exchange Future		39,441.14980	0.39441	33,557.76530	0.33558	39,441.150	14.33	0.00	0	0.00	
\$ / R MAXI		On 17/03/2014	10.51	Put	Foreign Exchange Future		32,431.14980	0.32431	38,077.76530	0.38078	32,431.150	14.33	0.00	0	0.00	
\$ / R MAXI		On 13/06/2014			Foreign Exchange Future		10.71880	10.71880	10.60040	10.60040		15.01	0.00	0	0.00	
\$ / R MAXI		On 13/06/2014	10.69	Call	Foreign Exchange Future		50,753.45170	0.50753	45,056.67370	0.45057	50,753.452	14.98	0.00	0	0.00	
\$ / R MAXI		On 13/06/2014	10.69	Put	Foreign Exchange Future		47,873.45170	0.47873	54,016.67370	0.54017	47,873.452	14.98	0.00	0	0.00	
\$ / R MAXI		On 13/06/2014	10.70	Call	Foreign Exchange Future		50,353.66050	0.50354	44,700.99530	0.44701	50,353.660	15.01	0.00	0	0.00	
\$ / R MAXI		On 13/06/2014	10.70	Put	Foreign Exchange Future		48,473.66050	0.48474	54,660.99530	0.54661	48,473.660	15.01	0.00	0	0.00	
\$ / R MAXI		On 13/06/2014	10.71	Call	Foreign Exchange Future		49,966.06800	0.49966	44,348.12810	0.44348	49,966.068	15.04	0.00	0	0.00	
\$ / R MAXI		On 13/06/2014	10.71	Put	Foreign Exchange Future		49,086.06800	0.49086	55,308.12810	0.55308	49,086.068	15.04	0.00	0	0.00	
£ / R		On 13/12/2013			Foreign Exchange Future		16.67660	16.67660	16.52820	16.52820		12.99	53,298,413.60	3,196	30,497.00	
£ / R		On 13/12/2013	14.89	Call	Foreign Exchange Future		1,791.38500	1.79138	1,644.80190	1.64480	1,791.385	17.08	0.00	0	0.00	

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	14.89	Put	4.78500		0.00479		6.60190	0.00660	4.785	17.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,781.51120		1.78151	1,634.97560	1.63498	1,781.511	1,781.511	17.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	4.91120		0.00491	6.77560	0.00678	4.911	4.911	17.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,771.64070		1.77164	1,625.06070	1.62506	1,771.641	1,771.641	17.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	5.04070		0.00504	6.86070	0.00686	5.041	5.041	17.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.90350		16.90350	16.75420	16.75420			13.33	8,451,750.00	500	7,638.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,058.27720		4.05828	3,909.82270	3.90982	4,058.277	4,058.277	19.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	4.77720		0.00478	5.62270	0.00562	4.777	4.777	19.32	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,909.26020		3.90926	3,760.95010	3.76095	3,909.260	3,909.260	19.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	5.76020		0.00576	6.75010	0.00675	5.760	5.760	19.03	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,670.59430		2.67059	2,523.67300	2.52367	2,670.594	2,670.594	15.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	17.09430		0.01709	19.47300	0.01947	17.094	17.094	15.39	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,631.05810		2.63106	2,484.24620	2.48425	2,631.058	2,631.058	15.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	17.55810		0.01756	20.04620	0.02005	17.558	17.558	15.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,621.17700		2.62118	2,474.39270	2.47439	2,621.177	2,621.177	15.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	17.67700		0.01768	20.19270	0.02019	17.677	17.677	15.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,611.29630		2.61130	2,464.53990	2.46454	2,611.296	2,611.296	15.17	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	17.79630		0.01780	20.33990	0.02034	17.796	17.796	15.17	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,423.77490		2.42377	2,277.62380	2.27762	2,423.775	2,423.775	14.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	20.27490		0.02027	23.42380	0.02342	20.275	20.275	14.50	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,556.26690		1.55627	0.00000	0.00000	1,556.267	1,556.267	12.06	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	52.76690		0.05277	0.00000	0.00000	52.767	52.767	12.06	791,503.50	15,000	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	496.46800		0.49647	0.00000	0.00000	496.468	496.468	13.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	592.96800		0.59297	0.00000	0.00000	592.968	592.968	13.52	355,780.80	600	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	172.48220		0.17248	0.00000	0.00000	172.482	172.482	16.06	1,621,332.68	9,400	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,668.98220		1.66898	0.00000	0.00000	1,668.982	1,668.982	16.06	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.11240		17.11240	16.95870	16.95870			13.91	855,620.00	50	250.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,320.08230		1.32008	1,204.43980	1.20444	1,320.082	1,320.082	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	247.68230		0.24768	285.73980	0.28574	247.682	247.682	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,312.97810		1.31298	1,197.62930	1.19763	1,312.978	1,312.978	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	250.57810		0.25058	288.92930	0.28893	250.578	250.578	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,305.89240		1.30589	1,190.84680	1.19085	1,305.892	1,305.892	12.72	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	253.49240		0.25349	292.14680	0.29215	253.492	253.492	12.72	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	834.03280		0.83403	748.91210	0.74891	834.033	834.033	13.62	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	601.63280		0.60163	670.21210	0.67021	601.633	601.633	13.62	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.35210		17.35210	17.18880	17.18880			14.47	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,147.10240		1.14710	1,059.52610	1.05953	1,147.102	1,147.102	13.78	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	635.00240		0.63500	710.72610	0.71073	635.002	635.002	13.78	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,142.24920		1.14225	1,054.93820	1.05494	1,142.249	1,142.249	13.80	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	640.14920		0.64015	716.13820	0.71614	640.149	640.149	13.80	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,137.41680		1.13742	1,050.37630	1.05038	1,137.417	1,137.417	13.81	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	645.31680		0.64532	721.57630	0.72158	645.317	645.317	13.81	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10551		0.10551	0.10399	0.10399			16.15	2,637.73	25	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,553.17910		0.01553	1,402.62890	0.01403	1,553.179	1,553.179	22.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	2.27910		0.00002	3.62890	0.00004	2.279	2.279	22.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	588.12630		0.00588	463.75650	0.00464	588.126	588.126	16.15	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	37.22630		0.00037	64.75650	0.00065	37.226	37.226	16.15	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	76.71970		0.00077	51.58930	0.00052	76.720	76.720	17.77	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	525.81970		0.00526	652.58930	0.00653	525.820	525.820	17.77	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10710		0.10710	0.10556	0.10556			16.33	2,677.38	25	75.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,725.32360		0.01725	1,574.71260	0.01575	1,725.324	1,725.324	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	15.82360		0.00016	18.81260	0.00019	15.824	15.824	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	851.50920		0.00852	740.43470	0.00740	851.509	851.509	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	142.00920		0.00142	184.53470	0.00185	142.009	142.009	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	334.25100		0.00334	279.33010	0.00279	334.251	334.251	18.08	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	624.75100		0.00625	723.43010	0.00723	624.751	624.751	18.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			Foreign Exchange Future	13.92640	13.92640		13.78980	13.78980		12.67	65,662,976.00	4,715	74,264.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future	2,726.43690	2.72644	2,589.86530	2.58987	2,726.437	19.83	0.00	0	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future	0.03690	0.00004	0.06530	0.00007	0.037	19.83	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future	2,483.48470	2.48348	2,346.94920	2.34695	2,483.485	19.05	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future	0.08470	0.00008	0.14920	0.00015	0.085	19.05	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future	2,433.50040	2.43350	2,296.97670	2.29698	2,433.500	18.89	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future	0.10040	0.00010	0.17670	0.00018	0.100	18.89	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future	2,383.51900	2.38352	2,247.00910	2.24701	2,383.519	18.73	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future	0.11900	0.00012	0.20910	0.00021	0.119	18.73	0.00	0	0	0.00
€ / R	On	13/12/2013	12.25	Call	Foreign Exchange Future	1,677.67720	1.67768	1,541.98210	1.54198	1,677.677	16.47	0.00	0	0	0.00
€ / R	On	13/12/2013	12.25	Put	Foreign Exchange Future	1.27720	0.00128	2.18210	0.00218	1.277	16.47	0.00	0	0	22,875.00
€ / R	On	13/12/2013	12.30	Put	Foreign Exchange Future	1.50670	0.00151	2.56700	0.00257	1.507	16.31	0.00	0	0	10,800.00
€ / R	On	13/12/2013	12.30	Call	Foreign Exchange Future	1,627.90670	1.62791	1,492.36700	1.49237	1,627.907	16.31	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future	1,429.30450	1.42930	1,294.16990	1.29417	1,429.305	15.68	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future	2.90450	0.00290	4.36990	0.00437	2.904	15.68	0.00	0	0	200.00
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future	1,330.23290	1.33023	1,195.21810	1.19522	1,330.233	15.25	0.00	0	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future	3.83290	0.00383	5.41810	0.00542	3.833	15.25	0.00	0	0	200.00
€ / R	On	13/12/2013	12.70	Put	Foreign Exchange Future	4.84690	0.00485	6.76780	0.00677	4.847	14.72	0.00	0	0	25,925.00
€ / R	On	13/12/2013	12.70	Call	Foreign Exchange Future	1,231.24690	1.23125	1,096.56780	1.09657	1,231.247	14.72	0.00	0	0	0.00
€ / R	On	13/12/2013	12.75	Call	Foreign Exchange Future	1,181.86290	1.18186	1,047.38590	1.04739	1,181.863	14.46	0.00	0	0	0.00
€ / R	On	13/12/2013	12.75	Put	Foreign Exchange Future	5.46290	0.00546	7.58590	0.00759	5.463	14.46	0.00	0	0	800.00
€ / R	On	13/12/2013	12.85	Call	Foreign Exchange Future	1,083.37320	1.08337	949.39040	0.94939	1,083.373	13.93	0.00	0	0	0.00
€ / R	On	13/12/2013	12.85	Put	Foreign Exchange Future	6.97320	0.00697	9.59040	0.00959	6.973	13.93	0.00	0	0	15,000.00
€ / R	On	13/12/2013	12.95	Put	Foreign Exchange Future	8.95990	0.00896	12.22960	0.01223	8.960	13.40	0.00	0	0	12,600.00
€ / R	On	13/12/2013	12.95	Call	Foreign Exchange Future	985.35990	0.98536	852.02960	0.85203	985.360	13.40	0.00	0	0	0.00
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future	839.61830	0.83962	707.71440	0.70771	839.618	12.60	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future	13.21830	0.01322	17.91440	0.01791	13.218	12.60	0.00	0	0	6,100.00
€ / R	On	13/12/2013	13.20	Call	Foreign Exchange Future	743.67890	0.74368	618.47680	0.61848	743.679	12.07	0.00	0	0	0.00
€ / R	On	13/12/2013	13.20	Put	Foreign Exchange Future	17.27890	0.01728	28.67680	0.02868	17.279	12.07	0.00	0	0	0.00
€ / R	On	13/12/2013	13.40	Put	Foreign Exchange Future	39.34570	0.03935	64.74310	0.06474	39.346	11.99	0.00	0	0	3,600.00
€ / R	On	13/12/2013	13.40	Call	Foreign Exchange Future	565.74570	0.56575	454.54310	0.45454	565.746	11.99	0.00	0	0	0.00
€ / R	On	13/12/2013	14.00	Call	Foreign Exchange Future	186.85570	0.18686	135.50150	0.13550	186.856	12.85	0.00	0	0	200.00
€ / R	On	13/12/2013	14.00	Put	Foreign Exchange Future	260.45570	0.26046	345.70150	0.34570	260.456	12.85	0.00	0	0	0.00
€ / R	On	13/12/2013	14.15	Call	Foreign Exchange Future	137.51230	0.13751	97.77780	0.09778	137.512	13.40	0.00	0	0	15,250.00
€ / R	On	13/12/2013	14.15	Put	Foreign Exchange Future	361.11230	0.36111	457.97780	0.45798	361.112	13.40	0.00	0	0	0.00
€ / R	On	13/12/2013	14.40	Put	Foreign Exchange Future	555.29910	0.55530	666.59680	0.66660	555.299	14.31	0.00	0	0	0.00
€ / R	On	13/12/2013	14.40	Call	Foreign Exchange Future	81.69910	0.08170	56.39680	0.05640	81.699	14.31	0.00	0	0	12,600.00
€ / R	On	13/12/2013	14.65	Call	Foreign Exchange Future	48.61580	0.04862	32.86270	0.03286	48.616	15.23	0.00	0	0	12,200.00
€ / R	On	13/12/2013	14.65	Put	Foreign Exchange Future	772.21580	0.77222	893.06270	0.89306	772.216	15.23	0.00	0	0	0.00
€ / R	On	13/12/2013	15.05	Call	Foreign Exchange Future	21.57390	0.02157	14.50280	0.01450	21.574	16.64	0.00	0	0	10,800.00
€ / R	On	13/12/2013	15.05	Put	Foreign Exchange Future	1,145.17390	1.14517	1,274.70280	1.27470	1,145.174	16.64	0.00	0	0	0.00
€ / R	On	13/12/2013	15.35	Put	Foreign Exchange Future	1,435.75610	1.43576	1,567.92090	1.56792	1,435.756	17.70	0.00	0	0	0.00
€ / R	On	13/12/2013	15.35	Call	Foreign Exchange Future	12.15610	0.01216	7.72090	0.00772	12.156	17.70	0.00	0	0	7,500.00
€ / R	On	17/03/2014			Foreign Exchange Future	14.12850	14.12850	13.99100	13.99100		13.48	42,385,500.00	3,000	0	26,918.00
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future	1,667.38830	1.66739	1,533.58220	1.53358	1,667.388	13.51	0.00	0	0	0.00
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future	28.88830	0.02889	32.58220	0.03258	28.888	13.51	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future	1,657.74520	1.65775	1,523.98290	1.52398	1,657.745	13.48	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Put	Foreign Exchange Future	29.24520	0.02925	32.98290	0.03298	29.245	13.48	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Call	Foreign Exchange Future	1,648.10700	1.64811	1,514.38920	1.51439	1,648.107	13.45	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Put	Foreign Exchange Future	29.60700	0.02961	33.38920	0.03339	29.607	13.45	0.00	0	0	0.00
€ / R	On	17/03/2014	12.65	Call	Foreign Exchange Future	1,513.72530	1.51373	1,382.60100	1.38260	1,513.725	12.98	0.00	0	0	0.00
€ / R	On	17/03/2014	12.65	Put	Foreign Exchange Future	35.22530	0.03523	41.60100	0.04160	35.225	12.98	0.00	0	0	500.00
€ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	1,328.07280	1.32807	0.00000	0.00000	1,328.073	12.62	0.00	0	0	0.00
€ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	49.57280	0.04957	0.00000	0.00000	49.573	12.62	872,481.28	17,600	0	8,800.00
€ / R	On	17/03/2014	15.35	Call	Foreign Exchange Future	157.98520	0.15799	0.00000	0.00000	157.985	16.41	1,737,837.20	11,000	0	5,500.00
€ / R	On	17/03/2014	15.35	Put	Foreign Exchange Future	1,379.48520	1.37949	0.00000	0.00000	1,379.485	16.41	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future			14.31690		14.31690		14.17650	14.17650		14.04	1,431,690.00	100	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	873.73300		0.87373	784.00260	0.78400	873.733		13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	346.83300		0.34683	397.50260	0.39750	346.833		13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	351.24110		0.35124	402.28500	0.40228	351.241		13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	868.14110		0.86814	778.78500	0.77879	868.141		13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	862.57990		0.86258	773.59380	0.77359	862.580		13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	355.67990		0.35568	407.09380	0.40709	355.680		13.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.53370		14.53370	14.38550	14.38550			14.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	862.27130		0.86227	783.62470	0.78362	862.271		14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	668.57130		0.66857	738.12470	0.73812	668.571		14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	857.97600		0.85798	779.62980	0.77963	857.976		14.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	674.27600		0.67428	744.12980	0.74413	674.276		14.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	853.70300		0.85370	775.66180	0.77566	853.703		14.37	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	680.00300		0.68000	750.16180	0.75016	680.003		14.37	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.75210		14.75210	14.59410	14.59410			15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	387.82910		0.38783	436.26320	0.43626	387.829		13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,449.92910		1.44993	1,340.36320	1.34036	1,449.929		13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,443.59240		1.44359	1,334.26400	1.33426	1,443.592		13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	391.49240		0.39149	440.16400	0.44016	391.492		13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,437.27660		1.43728	1,328.18550	1.32819	1,437.277		13.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	395.17660		0.39518	444.08550	0.44409	395.177		13.70	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.11212		110.11212	110.11212	110.11212				0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.59075		110.59075	110.26389	110.26389				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	399.25000		0.39925	726.11000	0.72611	399.250			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	409.25000		0.40925	736.11000	0.73611	409.250			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	419.25000		0.41925	746.11000	0.74611	419.250			0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.05852		106.05852	106.05852	106.05852				0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.43587		106.43587	106.24266	106.24266				0.00	0	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	554.13000		0.55413	747.34000	0.74734	554.130			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	564.13000		0.56413	757.34000	0.75734	564.130			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	574.13000		0.57413	767.34000	0.76734	574.130			0.00	0	0.00
2050	On 07/11/2013	Bond Future			111.06516		111.06516	111.06516	111.06516				0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.44590		111.44590	110.63957	110.63957				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,455.90000		1.45590	649.57000	0.64957	1,455.900			0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,445.90000		1.44590	639.57000	0.63957	1,445.900			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,435.90000		1.43590	629.57000	0.62957	1,435.900			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.89400		413.89400	416.52300	416.52300				0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.35400		419.35400	422.09300	422.09300				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			486.40800		486.40800	491.61400	491.61400				0.00	0	1.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014		Index Future		492.82400	492.82400	498.19000	498.19000			0.00	0	0.00
ALBI	On 06/02/2014		Index Future		437.02100	437.02100	441.91400	441.91400			0.00	0	785.00
ALBI	On 08/05/2014		Index Future		442.78600	442.78600	447.82500	447.82500			0.00	0	85.00
ALBI	On 07/08/2014		Index Future		448.95800	448.95800	454.12100	454.12100			0.00	0	0.00
AU\$ / R	On 13/12/2013		Foreign Exchange Future		9.75350	9.75350	9.75320	9.75320		11.96	14,630,250.00	1,500	9,614.00
AU\$ / R	On 13/12/2013	8.30	Call	1,453.80520	1.45381	1,453.53800	1.45354	1,453.805	18.17	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.30	Put	0.30520	0.00031	0.33800	0.00034	0.305	18.17	0.00	0	201.00	
AU\$ / R	On 13/12/2013	8.60	Call	1,154.75390	1.15475	1,154.57080	1.15457	1,154.754	16.85	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.60	Put	1.25390	0.00125	1.37080	0.00137	1.254	16.85	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.30	Put	14.81740	0.01482	15.73090	0.01573	14.817	11.61	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.30	Call	468.31740	0.46832	468.93090	0.46893	468.317	11.61	0.00	0	201.00	
AU\$ / R	On 13/12/2013	9.46	Call	332.55110	0.33255	333.71540	0.33372	332.551	11.74	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.46	Put	39.05110	0.03905	40.51540	0.04052	39.051	11.74	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Call	324.71290	0.32471	325.90950	0.32591	324.713	11.75	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Put	41.21290	0.04121	42.70950	0.04271	41.213	11.75	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.48	Put	43.46330	0.04346	44.99160	0.04499	43.463	11.75	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.48	Call	316.96330	0.31696	318.19160	0.31819	316.963	11.75	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.60	Call	231.40740	0.23141	232.93240	0.23293	231.407	11.85	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.60	Put	77.90740	0.07791	79.73240	0.07973	77.907	11.85	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.30	Call	16.86570	0.01687	17.86290	0.01786	16.866	13.10	0.00	0	201.00	
AU\$ / R	On 13/12/2013	10.30	Put	563.36570	0.56337	564.66290	0.56466	563.366	13.10	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.60	Call	7.32740	0.00733	7.73390	0.00773	7.327	15.17	0.00	0	100.00	
AU\$ / R	On 13/12/2013	10.60	Put	853.82740	0.85383	854.53390	0.85453	853.827	15.17	0.00	0	0.00	
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.83230	9.83230	9.83250	9.83250		11.98	0.00	0	2,863.00
AU\$ / R	On 17/03/2014	9.49	Call	476.21810	0.47622	477.23550	0.47724	476.218	11.85	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	133.91810	0.13392	134.73550	0.13474	133.918	11.85	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	469.51770	0.46952	470.53730	0.47054	469.518	11.85	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	137.21770	0.13722	138.03730	0.13804	137.218	11.85	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	462.87440	0.46287	463.89390	0.46389	462.874	11.86	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	140.57440	0.14057	141.39390	0.14139	140.574	11.86	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.90340	9.90340	9.90230	9.90230		12.10	0.00	0	250.00
AU\$ / R	On 13/06/2014	9.89	Call	375.00940	0.37501	375.07240	0.37507	375.009	12.10	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	361.60940	0.36161	362.77240	0.36277	361.609	12.10	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	366.83530	0.36684	367.99750	0.36800	366.835	12.10	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	370.23530	0.37024	370.29750	0.37030	370.235	12.10	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	365.81790	0.36582	365.87990	0.36588	365.818	12.12	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Put	372.41790	0.37242	373.57990	0.37358	372.418	12.12	0.00	0	0.00	
AU\$ / R	On 15/09/2014		Foreign Exchange Future		9.98840	9.98840	9.98140	9.98140		12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	9.54	Call	695.32440	0.69532	691.25970	0.69126	695.324	12.10	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.54	Put	246.92440	0.24692	249.85970	0.24986	246.924	12.10	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Call	689.07630	0.68908	685.03520	0.68504	689.076	12.11	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Put	250.67630	0.25068	253.63520	0.25364	250.676	12.11	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Call	682.86110	0.68286	678.84370	0.67884	682.861	12.11	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Put	254.46110	0.25446	257.44370	0.25744	254.461	12.11	0.00	0	0.00	
CAD/ R	On 13/12/2013		Foreign Exchange Future		9.93710	9.93710	9.87650	9.87650		12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	9.94	Call	156.93430	0.15693	129.11370	0.12911	156.934	12.90	0.00	0	0.00	
CAD/ R	On 13/12/2013	9.94	Put	159.83430	0.15983	192.61370	0.19261	159.834	12.90	0.00	0	0.00	
CAD/ R	On 13/12/2013	9.95	Call	152.03770	0.15204	125.26720	0.12527	152.038	12.90	0.00	0	0.00	
CAD/ R	On 13/12/2013	9.95	Put	164.93770	0.16494	198.76720	0.19877	164.938	12.90	0.00	0	0.00	
CAD/ R	On 13/12/2013	9.96	Call	147.63390	0.14763	121.51490	0.12151	147.634	12.92	0.00	0	0.00	
CAD/ R	On 13/12/2013	9.96	Put	170.53390	0.17053	205.01490	0.20501	170.534	12.92	0.00	0	0.00	
CAD/ R	On 17/03/2014		Foreign Exchange Future		10.05600	10.05600	9.99470	9.99470		12.80	0.00	0	50.00
CAD/ R	On 17/03/2014	9.94	Call	362.62360	0.36262	324.36020	0.32436	362.624	12.70	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	246.62360		0.24662		269.66020	0.26966	246.624	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	357.40460		0.35740		319.43170	0.31943	357.405	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	251.40460		0.25140		274.73170	0.27473	251.405	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	352.23940		0.35224		314.55740	0.31456	352.239	12.72	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	256.23940		0.25624		279.85740	0.27986	256.239	12.72	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			143.74970		143.74970		-101.44860	-101.44860			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			691.53780		691.53780		619.49500	619.49500			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			600.68330		600.68330		489.98860	489.98860			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			314.53860		314.53860		235.03570	235.03570			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			34.33880		34.33880		18.72770	18.72770			0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			73.76530		73.76530		50.82750	50.82750			0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			147.25690		147.25690		-104.55000	-104.55000			(237,864.96)	2,304	2,304.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			775.21480		775.21480		644.79000	644.79000			1,056,989.87	1,499	1,499.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			707.93590		707.93590		644.79000	644.79000			17,657,226.30	26,600	26,600.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.32320		11.32320		11.20840	11.20840		12.56	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	552.08230		0.55208		457.03480	0.45703	552.082	12.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	18.88230		0.01888		38.63480	0.03863	18.882	12.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	543.17620		0.54318		448.81340	0.44881	543.176	12.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	19.97620		0.01998		40.41340	0.04041	19.976	12.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	534.31970		0.53432		440.65440	0.44065	534.320	12.04	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	21.11970		0.02112		42.25440	0.04225	21.120	12.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.49570		11.49570		11.37970	11.37970		13.60	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	468.55560		0.46856		413.37390	0.41337	468.556	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	262.85560		0.26286		323.67390	0.32367	262.856	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	463.33960		0.46334		408.66590	0.40867	463.340	13.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	267.63960		0.26764		328.96590	0.32897	267.640	13.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	458.17360		0.45817		404.00260	0.40400	458.174	13.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	272.47360		0.27247		334.30260	0.33430	272.474	13.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.71400		1.71400		1.69290	1.69290		12.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	702.60470		0.07026		534.25310	0.05343	702.605	13.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	62.60470		0.00626		105.25310	0.01053	62.605	13.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	622.29910		0.06223		464.55280	0.04646	622.299	13.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	82.29910		0.00823		135.55280	0.01356	82.299	13.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	546.38540		0.05464		400.36270	0.04004	546.385	12.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	106.38540		0.01064		171.36270	0.01714	106.385	12.99	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.73250		1.73250		1.71120	1.71120		14.18	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	784.80800		0.07848		652.71900	0.06527	784.808	13.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	359.80800		0.03598		440.71900	0.04407	359.808	13.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	730.29210		0.07303		602.52240	0.06025	730.292	13.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	405.29210		0.04053		490.52240	0.04905	405.292	13.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	678.81430		0.06788		559.23480	0.05592	678.814	13.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	453.81430		0.04538		547.23480	0.05472	453.814	13.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future			114.63905		114.63905		114.63905	114.63905			0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.03827		113.03827		112.63483	112.63483			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,048.27000		2.04827		1,644.83000	1.64483	2,048.270		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,038.27000		2.03827		1,634.83000	1.63483	2,038.270		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,028.27000		2.02827		1,624.83000	1.62483	2,028.270		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			9.57500		82.90010		9.57500	82.90010			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.82699		83.01061		9.62091	84.52813			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,125.56000		2.12556		608.04000	0.60804	2,125.560		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	2,050.03000		2.05003		532.51000	0.53251	2,050.030		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	1,974.61000		1.97461		457.09000	0.45709	1,974.610		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.95014		80.32348		9.73511	81.87617			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,002.73000		3.00273		1,450.04000	1.45004	3,002.730		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,927.44000		2.92744		1,374.75000	1.37475	2,927.440		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,852.25000		2.85225		1,299.56000	1.29956	2,852.250		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.64300		436.64300		441.28700	441.28700			0.00	0	366.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		12,970.00000	1.29700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	33,470.00000		3.34700		0.00000	0.00000	33,470.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		12,870.00000	1.28700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	33,570.00000		3.35700		0.00000	0.00000	33,570.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		12,770.00000	1.27700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	33,670.00000		3.36700		0.00000	0.00000	33,670.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			448.57000		448.57000		453.47700	453.47700			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	114,200.00000		11.42000		65,130.00000	6.51300	114,200.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	114,300.00000		11.43000		65,230.00000	6.52300	114,300.000		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	114,400.00000		11.44000		65,330.00000	6.53300	114,400.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/02/2014		Index Future	200.96700	200.96700		200.83800	200.83800			0.00	0	1,333.00
IGOV	On 08/05/2014		Index Future	203.64200	203.64200		203.54900	203.54900			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	543.88200	543.88200		543.35000	543.35000			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	5.19000	94.81000		5.17000	94.83000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.23000	94.77000		5.19000	94.81000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.31000	94.69000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.33000	94.67000		5.33000	94.67000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.49000	94.51000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.72000	94.28000		5.62000	94.38000			0.00	0	2,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.15000	93.85000		5.98000	94.02000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.43000	93.57000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.73000	93.27000		6.55000	93.45000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.01000	92.99000		6.81000	93.19000			0.00	0	2,100.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.29000	92.71000		7.07000	92.93000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.60560	8.60560		8.60690	8.60690		9.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	469.80940	0.46981	470.49660	0.47050	469.809	469.809	10.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	4.20940	0.00421	3.59660	0.00360	4.209	4.209	10.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	460.06660	0.46007	460.69700	0.46070	460.067	460.067	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	4.46660	0.00447	3.79700	0.00380	4.467	4.467	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	450.47250	0.45047	451.07030	0.45107	450.473	450.473	10.13	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	4.87250	0.00487	4.17030	0.00417	4.873	4.873	10.13	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.68350	8.68350		8.68500	8.68500		10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	588.09740	0.58810	589.54280	0.58954	588.097	588.097	10.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	44.59740	0.04460	44.54280	0.04454	44.597	44.597	10.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	579.56710	0.57957	580.99150	0.58099	579.567	579.567	10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	46.06710	0.04607	45.99150	0.04599	46.067	46.067	10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	571.07860	0.57108	572.47990	0.57248	571.079	571.079	10.78	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	47.57860	0.04758	47.47990	0.04748	47.579	47.579	10.78	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.51870	9.51870	0.10504	9.65890	9.65890		16.40	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	1,200.08810	0.12001	0.10504	1,820.68430	0.18207	1,200.088	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	2,913.08810	0.29131	0.10504	2,131.68430	0.21317	2,913.088	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	1,164.76330	0.11648	0.10504	1,774.22070	0.17742	1,164.763	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	2,977.76330	0.29778	0.10504	2,185.22070	0.21852	2,977.763	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	1,130.19600	0.11302	0.10504	1,728.55880	0.17286	1,130.196	16.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	3,043.19600	0.30432	0.10504	2,239.55880	0.22396	3,043.196	16.32	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.82000	101.08850		7.82000	101.08850			0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.02446	101.76280		7.83722	102.94693			203,525.60	2	11,259.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		17.72000	0.01772	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,166.41000	1.16641		0.00000	0.00000	1,166.410	0.00	0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		81.40000	0.08140	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.85	Put	1,102.73000	1.10273		0.00000	0.00000	1,102.730	0.00	0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		145.04000	0.14504	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.86	Put	1,039.09000	1.03909		0.00000	0.00000	1,039.090	0.00	0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.12928	99.18853		7.93142	100.40670			0.00	0	0.00
R023	On 08/05/2014	7.59	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 08/05/2014	7.59	Put	3,366.12000	3.36612		2,147.95000	2.14795	3,366.120	0.00	0.00	0	0.00
R023	On 08/05/2014	7.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 08/05/2014	Bond Future	7.60	Put	3,302.37000	3.30237	2,084.20000	2.08420	3,302.370		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	3,238.67000	3.23867	2,020.50000	2.02050	3,238.670		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.07500	114.88367	6.07500	114.88367		2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28031	116.29595	6.13624	116.52674		2.02	0.00	0	32,209.00
R157	On 06/02/2014	Bond Future	5.64	Call	116.02000	0.11602	167.58000	0.16758	116.020	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,146.82000	1.14682	967.59000	0.96759	1,146.820	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	119.18000	0.11918	171.74000	0.17174	119.180	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,133.78000	1.13378	955.55000	0.95555	1,133.780	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	122.40000	0.12240	175.97000	0.17597	122.400	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,120.81000	1.12081	943.59000	0.94359	1,120.810	1.98	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.47250	111.02213	6.28359	111.27677		1.86	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	73.23000	0.07323	106.56000	0.10656	73.230	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,818.66000	1.81866	1,597.35000	1.59735	1,818.660	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	74.71000	0.07471	108.57000	0.10857	74.710	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,806.38000	1.80638	1,585.60000	1.58560	1,806.380	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	76.21000	0.07621	110.60000	0.11060	76.210	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,794.12000	1.79412	1,573.87000	1.57387	1,794.120	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.66732	112.57139	6.41953	112.84291		1.63	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	679.57000	0.67957	831.72000	0.83172	679.570	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	600.12000	0.60012	480.75000	0.48075	600.120	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	685.62000	0.68562	838.49000	0.83849	685.620	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	595.25000	0.59525	476.60000	0.47660	595.250	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	691.69000	0.69169	845.28000	0.84528	691.690	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	590.40000	0.59040	472.47000	0.47247	590.400	1.65	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.01995	107.31371	6.74352	107.54679		1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	397.78000	0.39778	485.22000	0.48522	397.780	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,100.06000	1.10006	954.42000	0.95442	1,100.060	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	400.68000	0.40068	488.55000	0.48855	400.680	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,094.45000	1.09445	949.24000	0.94924	1,094.450	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	403.59000	0.40359	491.90000	0.49190	403.590	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,088.86000	1.08886	944.09000	0.94409	1,088.860	1.62	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.13500	122.96216	8.13500	122.96216		11.68	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.34798	118.24973	8.15655	119.93064		12.84	118,249.73	1	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,053.22000	1.05322	1,544.62000	1.54462	1,053.220	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,510.26000	6.51026	5,320.75000	5.32075	6,510.260	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,075.13000	1.07513	1,573.53000	1.57353	1,075.130	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,439.57000	6.43957	5,257.06000	5.25706	6,439.570	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,097.38000	1.09738	1,602.80000	1.60280	1,097.380	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,369.31000	6.36931	5,193.82000	5.19382	6,369.310	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,036.08000	5.03608	6,265.02000	6.26502	5,036.080	13.09	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,613.28000	1.61328	1,161.31000	1.16131	1,613.280	13.09	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.45139	119.80947	8.25034	121.53466		12.81	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	718.84000	0.71884	1,000.77000	1.00077	718.840	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,132.88000	13.13288	11,689.62000	11.68962	13,132.880	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	730.77000	0.73077	1,016.30000	1.01630	730.770	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,047.07000	13.04707	11,607.41000	11.60741	13,047.070	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	742.84000	0.74284	1,032.00000	1.03200	742.840	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,961.51000	12.96151	11,525.48000	11.52548	12,961.510	12.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.50	Call	1,371.12000		1.37112		1,826.09000	1.82609	1,371.120	12.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,860.34000		9.86034		8,590.12000	8.59012	9,860.340	12.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,552.07000		4.55207		5,537.40000	5.53740	4,552.070	12.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,140.28000		4.14028		3,400.42000	3.40042	4,140.280	12.93	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.54792		116.18924		8.33779	117.95262		13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,377.32000		6.37732		5,475.60000	5.47560	6,377.320	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,207.63000		4.20763		5,069.29000	5.06929	4,207.630	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,244.45000		4.24445		5,110.68000	5.11068	4,244.450	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,328.96000		6.32896		5,431.81000	5.43181	6,328.960	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,281.46000		4.28146		5,152.25000	5.15225	4,281.460	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,280.87000		6.28087		5,388.28000	5.38828	6,280.870	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,870.35000		6.87035		8,005.55000	8.00555	6,870.350	13.21	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,838.12000		3.83812		3,209.94000	3.20994	3,838.120	13.21	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.65131		117.78971		8.43870	119.53256		13.01	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,245.84000		4.24584		5,018.56000	5.01856	4,245.840	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,500.43000		8.50043		7,530.30000	7.53030	8,500.430	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,279.05000		4.27905		5,055.58000	5.05558	4,279.050	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,448.33000		8.44833		7,482.01000	7.48201	8,448.330	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,312.40000		4.31240		5,092.74000	5.09274	4,312.400	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,396.46000		8.39646		7,433.95000	7.43395	8,396.460	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,401.16000		8.40116		9,543.78000	9.54378	8,401.160	13.33	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,300.19000		4.30019		3,699.96000	3.69996	4,300.190	13.33	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.86022		280.86022		280.86022	280.86022			0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.92510		278.92510		278.94346	278.94346			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,064.90000		1.06490		1,046.54000	1.04654	1,064.900		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,074.90000		1.07490		1,056.54000	1.05654	1,074.900		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,084.90000		1.08490		1,066.54000	1.06654	1,084.900		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.81000		107.63078		4.81000	107.63078		1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.75285		104.55833		4.63965	104.65512		1.00	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	480.12000		0.48012		559.25000	0.55925	480.120		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	65.23000		0.06523		47.57000	0.04757	65.230		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	486.79000		0.48679		566.32000	0.56632	486.790		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	63.41000		0.06341		46.15000	0.04615	63.410		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	493.64000		0.49364		573.56000	0.57356	493.640		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	61.77000		0.06177		44.90000	0.04490	61.770		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.51544		105.93749		4.32252	106.05485		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	306.48000		0.30648		381.25000	0.38125	306.480		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	170.18000		0.17018		127.59000	0.12759	170.180		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	310.08000		0.31008		385.30000	0.38530	310.080		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	167.72000		0.16772		125.58000	0.12558	167.720		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	313.70000		0.31370		389.38000	0.38938	313.700		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	165.28000		0.16528		123.60000	0.12360	165.280		0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.70414		103.00562		3.34442	103.13702		0.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.29	Call	595.64000		0.59564		717.33000	0.71733	595.640	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	20.28000		0.02028		10.57000	0.01057	20.280	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	598.90000		0.59890		720.74000	0.72074	598.900	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	19.93000		0.01993		10.37000	0.01037	19.930	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	602.16000		0.60216		724.14000	0.72414	602.160	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	19.59000		0.01959		10.17000	0.01017	19.590	0.50	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			209.55103		209.55103		209.55103	209.55103			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.48160		209.48160		209.33429	209.33429			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	491.60000		0.49160		344.29000	0.34429	491.600	0.00	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	481.60000		0.48160		334.29000	0.33429	481.600	0.00	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	471.60000		0.47160		324.29000	0.32429	471.600	0.00	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	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			6.78000		106.20417		6.78000	106.20417		4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.98006		107.35591		6.81711	107.87956		4.37	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	75.18000		0.07518		126.00000	0.12600	75.180	4.27	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,440.50000		3.44050		2,967.67000	2.96767	3,440.500	4.27	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	135.88000		0.13588		215.85000	0.21585	135.880	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,870.50000		2.87050		2,426.82000	2.42682	2,870.500	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	139.91000		0.13991		221.65000	0.22165	139.910	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,841.46000		2.84146		2,399.55000	2.39955	2,841.460	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	144.03000		0.14403		227.58000	0.22758	144.030	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,812.52000		2.81252		2,372.42000	2.37242	2,812.520	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	727.36000		0.72736		979.95000	0.97995	727.360	4.39	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,177.26000		1.17726		906.20000	0.90620	1,177.260	4.39	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.12073		104.61168		6.93725	105.16168		4.44	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	145.66000		0.14566		210.56000	0.21056	145.660	4.31	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,374.49000		4.37449		3,889.39000	3.88939	4,374.490	4.31	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	148.62000		0.14862		214.55000	0.21455	148.620	4.31	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,346.07000		4.34607		3,862.00000	3.86200	4,346.070	4.31	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	151.62000		0.15162		218.60000	0.21860	151.620	4.31	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,317.69000		4.31769		3,834.67000	3.83467	4,317.690	4.31	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	926.08000		0.92608		1,170.21000	1.17021	926.080	4.42	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,769.05000		1.76905		1,463.18000	1.46318	1,769.050	4.42	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,774.88000		1.77488		2,128.37000	2.12837	1,774.880	4.50	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	944.62000		0.94462		748.11000	0.74811	944.620	4.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.25258		106.07094		7.04767	106.64121		4.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,003.12000		1.00312		1,243.37000	1.24337	1,003.120	4.11	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,155.35000		2.15535		1,825.33000	1.82533	2,155.350	4.11	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,473.35000		1.47335		1,218.09000	1.21809	1,473.350	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,577.07000		1.57707		1,892.08000	1.89208	1,577.070	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,460.37000		1.46037		1,206.74000	1.20674	1,460.370	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,591.79000		1.59179		1,908.43000	1.90843	1,591.790	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,606.58000		1.60658		1,924.84000	1.92484	1,606.580	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,447.48000		1.44748		1,195.47000	1.19547	1,447.480	4.18	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.42154		103.37138		7.21148	103.91002		4.13	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,056.93000		1.05693		1,271.79000	1.27179	1,056.930	4.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Put	2,556.81000		2.55681		2,233.03000	2.23303	2,556.810	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,066.59000		1.06659		1,282.72000	1.28272	1,066.590	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,540.45000		2.54045		2,217.94000	2.21794	2,540.450	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,076.31000		1.07631		1,293.71000	1.29371	1,076.310	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,524.15000		2.52415		2,202.91000	2.20291	2,524.150	4.11	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			9.04000		97.17246		9.04000	97.17246			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.25852		93.08481		9.06809	94.80521			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	983.80000		0.98380		2,704.20000	2.70420	983.800		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,071.23000		1.07123		2,791.63000	2.79163	1,071.230		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,158.52000		1.15852		2,878.92000	2.87892	1,158.520		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			9.36234		94.31258		9.16388	96.07322			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	66.88000		0.06688		1,827.52000	1.82752	66.880		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	154.08000		0.15408		1,914.72000	1.91472	154.080		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	241.14000		0.24114		2,001.78000	2.00178	241.140		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			9.46290		91.37036		9.25671	93.16699			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	3,747.09000		3.74709		1,950.46000	1.95046	3,747.090		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,655.65000		3.65565		1,859.02000	1.85902	3,655.650		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,564.35000		3.56435		1,767.72000	1.76772	3,564.350		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.05500		107.12974		7.05500	107.12974		5.83	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.23316		104.22268		7.08403	104.83827		6.11	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	206.38000		0.20638		307.46000	0.30746	206.380		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,746.68000		3.74668		3,232.17000	3.23217	3,746.680		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	212.14000		0.21214		315.30000	0.31530	212.140		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,709.59000		3.70959		3,197.16000	3.19716	3,709.590		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	218.01000		0.21801		323.30000	0.32330	218.010		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,672.63000		3.67263		3,162.33000	3.16233	3,672.630		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.35899		105.59744		7.19507	106.24044		5.86	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	226.32000		0.22632		311.39000	0.31139	226.320		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,542.75000		5.54275		4,984.82000	4.98482	5,542.750		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	230.73000		0.23073		317.10000	0.31710	230.730		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,505.61000		5.50561		4,948.98000	4.94898	5,505.610		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	235.21000		0.23521		322.89000	0.32289	235.210		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,468.55000		5.46855		4,913.23000	4.91323	5,468.550		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.47647		103.03870		7.29791	103.70315		5.92	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,186.54000		2.18654		1,874.80000	1.87480	2,186.540		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,051.26000		2.05126		2,403.97000	2.40397	2,051.260		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,069.82000		2.06982		2,424.37000	2.42437	2,069.820		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,167.99000		2.16799		1,858.09000	1.85809	2,167.990		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,088.48000		2.08848		2,444.87000	2.44487	2,088.480		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,149.55000		2.14955		1,841.49000	1.84149	2,149.550		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,739.00000		2.73900		3,152.40000	3.15240	2,739.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,621.57000		1.62157		1,370.52000	1.37052	1,621.570		0.00	0	530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.61267		104.45796		7.43224	105.09240		5.92	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,515.03000		1.51503		1,766.41000	1.76641	1,515.030	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,725.17000		3.72517		3,342.11000	3.34211	3,725.170	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,528.42000		1.52842		1,781.23000	1.78123	1,528.420	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,702.61000		3.70261		3,320.98000	3.32098	3,702.610	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,541.88000		1.54188		1,796.13000	1.79613	1,541.880	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,680.12000		3.68012		3,299.93000	3.29993	3,680.120	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,227.67000		3.22767		3,620.07000	3.62007	3,227.670	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,916.42000		1.91642		1,674.38000	1.67438	1,916.420	6.10	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.35500		101.83563		7.35500	101.83563		7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.55607		99.09173		7.37690	99.93209		7.77	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	235.25000		0.23525		370.22000	0.37022	235.250	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,625.25000		4.62525		3,919.86000	3.91986	4,625.250	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	241.46000		0.24146		379.08000	0.37908	241.460	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,582.26000		4.58226		3,879.52000	3.87952	4,582.260	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	247.80000		0.24780		388.11000	0.38811	247.800	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,539.44000		4.53944		3,839.39000	3.83939	4,539.440	7.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.68021		100.39874		7.48699	101.26868		7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	253.61000		0.25361		361.05000	0.36105	253.610	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,213.00000		7.21300		6,450.50000	6.45050	7,213.000	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	258.25000		0.25825		367.24000	0.36724	258.250	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,168.98000		7.16898		6,408.03000	6.40803	7,168.980	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	262.97000		0.26297		373.52000	0.37352	262.970	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,125.06000		7.12506		6,365.67000	6.36567	7,125.060	7.40	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.79743		98.15860		7.59030	99.05267		7.77	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,403.48000		2.40348		2,866.43000	2.86643	2,403.480	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,865.96000		2.86596		2,434.84000	2.43484	2,865.960	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,843.33000		2.84333		2,414.54000	2.41454	2,843.330	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,424.01000		2.42401		2,889.29000	2.88929	2,424.010	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,444.64000		2.44464		2,912.25000	2.91225	2,444.640	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,820.82000		2.82082		2,394.36000	2.39436	2,820.820	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.92412		99.51065		7.71384	100.37949		7.77	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,013.75000		2.01375		2,376.57000	2.37657	2,013.750	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,450.70000		4.45070		3,944.68000	3.94468	4,450.700	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,029.87000		2.02987		2,394.56000	2.39456	2,029.870	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,424.48000		4.42448		3,920.33000	3.92033	4,424.480	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,046.07000		2.04607		2,412.62000	2.41262	2,046.070	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,398.36000		4.39836		3,896.07000	3.89607	4,398.360	7.69	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.53000		96.43006		7.53000	96.43006		8.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future			7.74022		97.12245		7.55196	98.11229		8.63	194,244.90	2	10,360.00
R208	On 06/02/2014	Bond Future	6.74	Call	192.19000		0.19219		321.40000	0.32140	192.190	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,599.63000		5.59963		4,739.00000	4.73900	5,599.630	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	197.78000		0.19778		329.82000	0.32982	197.780	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,549.31000		5.54931		4,691.51000	4.69151	5,549.310	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	203.49000		0.20349		338.40000	0.33840	203.490	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,499.15000		5.49915		4,644.22000	4.64422	5,499.150	8.43	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.85190		95.00749		7.65123	96.02822		8.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	208.40000		0.20840		311.44000	0.31144	208.400	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,522.56000		8.52256		7,604.87000	7.60487	8,522.560	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	212.59000		0.21259		317.29000	0.31729	212.590	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,470.74000		8.47074		7,554.71000	7.55471	8,470.740	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	216.86000		0.21686		323.23000	0.32323	216.860	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,419.02000		8.41902		7,504.66000	7.50466	8,419.020	8.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.95623		96.33281		7.74353	97.37924		8.56	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,282.74000		3.28274		2,763.17000	2.76317	3,282.740	8.57	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,466.15000		2.46615		2,993.01000	2.99301	2,466.150	8.57	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,489.26000		2.48926		3,019.00000	3.01900	2,489.260	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,256.48000		3.25648		2,739.79000	2.73979	3,256.480	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,512.49000		2.51249		3,045.10000	3.04510	2,512.490	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,230.38000		3.23038		2,716.56000	2.71656	3,230.380	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,726.10000		3.72610		4,388.16000	4.38816	3,726.100	8.74	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,160.24000		2.16024		1,775.87000	1.77587	2,160.240	8.74	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.07366		94.26323		7.85782	95.28802		8.56	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,933.70000		1.93370		2,341.50000	2.34150	1,933.700	8.48	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,981.55000		4.98155		4,364.56000	4.36456	4,981.550	8.48	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,951.38000		1.95138		2,361.59000	2.36159	1,951.380	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,950.20000		4.95020		4,335.62000	4.33562	4,950.200	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,969.16000		1.96916		2,381.78000	2.38178	1,969.160	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,918.97000		4.91897		4,306.80000	4.30680	4,918.970	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,359.34000		4.35934		5,015.14000	5.01514	4,359.340	8.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,374.75000		2.37475		2,005.76000	2.00576	2,374.750	8.82	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.92500		75.00004		8.92500	75.00004		17.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.14673		74.99278		8.94121	76.53167		20.00	0.00	0	23,118.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,248.47000		1.24847		1,759.09000	1.75909	1,248.470	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,941.65000		5.94165		4,913.38000	4.91338	5,941.650	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,269.49000		1.26949		1,785.92000	1.78592	1,269.490	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,881.54000		5.88154		4,859.08000	4.85908	5,881.540	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,290.88000		1.29088		1,813.16000	1.81316	1,290.880	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,821.94000		5.82194		4,805.33000	4.80533	5,821.940	19.83	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.24107		72.83751		9.02756	74.41055		19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	762.30000		0.76230		1,048.61000	1.04861	762.300	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,136.85000		12.13685		10,850.12000	10.85012	12,136.850	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	773.86000		0.77386		1,063.49000	1.06349	773.860	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,057.75000		12.05775		10,774.34000	10.77434	12,057.750	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	785.56000		0.78556		1,078.53000	1.07853	785.560	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,978.93000		11.97893		10,698.86000	10.69886	11,978.930	19.18	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.32996		73.85369		9.10893	75.45760		19.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.04	Call	4,004.69000		4.00469		4,802.59000	4.80259	4,004.690	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,120.27000		6.12027		5,314.26000	5.31426	6,120.270	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,035.90000		4.03590		4,837.58000	4.83758	4,035.900	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,076.90000		6.07690		5,274.67000	5.27467	6,076.900	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,067.23000		4.06723		4,872.70000	4.87270	4,067.230	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,033.77000		6.03377		5,235.33000	5.23533	6,033.770	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.42440		71.72611		9.20057	73.32405		19.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,195.47000		4.19547		4,958.15000	4.95815	4,195.470	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,348.32000		7.34832		6,513.06000	6.51306	7,348.320	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,225.06000		4.22506		4,991.09000	4.99109	4,225.060	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,302.91000		7.30291		6,471.00000	6.47100	7,302.910	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,254.76000		4.25476		5,024.13000	5.02413	4,254.760	19.36	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,257.72000		7.25772		6,429.15000	6.42915	7,257.720	19.36	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			159.33445		159.33445		159.33445	159.33445			0.00	0	0.00
R210	On 06/02/2014	Bond Future			160.95618		160.95618		160.96490	160.96490			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	533.82000		0.53382		525.10000	0.52510	533.820		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	543.82000		0.54382		535.10000	0.53510	543.820		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	553.82000		0.55382		545.10000	0.54510	553.820		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.84806		128.84806		128.84806	128.84806			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.03524		129.03524		129.04854	129.04854			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	45.24000		0.04524		58.54000	0.05854	45.240		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	35.24000		0.03524		48.54000	0.04854	35.240		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	25.24000		0.02524		38.54000	0.03854	25.240		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.67747		131.67747		131.67747	131.67747			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.70994		131.70994		131.76812	131.76812			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	1,280.06000		1.28006		1,221.88000	1.22188	1,280.060		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	1,290.06000		1.29006		1,231.88000	1.23188	1,290.060		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	1,300.06000		1.30006		1,241.88000	1.24188	1,300.060		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			8.77000		85.78365		8.77000	85.78365		16.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.98977		85.97442		8.79932	87.42766		17.68	0.00	0	19,947.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.29	Call	1,060.40000		1.06040		1,484.40000	1.48440	1,060.400	17.43	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,586.73000		6.58673		5,557.49000	5.55749	6,586.730	17.43	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,079.36000		1.07936		1,508.62000	1.50862	1,079.360	17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,523.01000		6.52301		5,499.03000	5.49903	6,523.010	17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,098.55000		1.09855		1,533.10000	1.53310	1,098.550	17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,459.63000		6.45963		5,440.94000	5.44094	6,459.630	17.44	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.08870		83.57083		8.89026	85.05899		17.63	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	751.15000		0.75115		1,010.19000	1.01019	751.150	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,572.49000		12.57249		11,343.37000	11.34337	12,572.490	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	762.38000		0.76238		1,024.39000	1.02439	762.380	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,494.02000		12.49402		11,267.87000	11.26787	12,494.020	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	773.74000		0.77374		1,038.74000	1.03874	773.740	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,415.80000		12.41580		11,192.64000	11.19264	12,415.800	17.19	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.18316		84.73659		8.97713	86.25560		17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,952.67000		3.95267		4,682.88000	4.68288	3,952.670	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,505.51000		6.50551		5,716.71000	5.71671	6,505.510	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,460.57000		6.46057		5,675.32000	5.67532	6,460.570	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,983.74000		3.98374		4,717.50000	4.71750	3,983.740	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,014.94000		4.01494		4,752.25000	4.75225	4,014.940	17.34	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,415.85000		6.41585		5,634.15000	5.63415	6,415.850	17.34	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.28543		82.36562		9.07718	83.87361		17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,293.13000		4.29313		5,003.08000	5.00308	4,293.130	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,568.50000		7.56850		6,770.46000	6.77046	7,568.500	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,323.05000		4.32305		5,036.10000	5.03610	4,323.050	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,522.81000		7.52281		6,727.87000	6.72787	7,522.810	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,353.07000		4.35307		5,069.23000	5.06923	4,353.070	17.34	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,477.31000		7.47731		6,685.48000	6.68548	7,477.310	17.34	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			9.07000		75.47422		9.07000	75.47422		19.65	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.31011		75.33050		9.10440	76.90685		20.90	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,067.46000		2.06746		2,772.39000	2.77239	2,067.460	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,545.53000		4.54553		3,674.11000	3.67411	4,545.530	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,096.63000		2.09663		2,807.75000	2.80775	2,096.630	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,495.14000		4.49514		3,629.91000	3.62991	4,495.140	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,126.04000		2.12604		2,843.36000	2.84336	2,126.040	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,445.14000		4.44514		3,586.11000	3.58611	4,445.140	20.80	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.40408		73.03919		9.19038	74.65015		20.88	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,939.72000		2.93972		3,665.34000	3.66534	2,939.720	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	6,116.99000		6.11699		5,231.65000	5.23165	6,116.990	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,969.26000		2.96926		3,699.48000	3.69948	2,969.260	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	6,067.05000		6.06705		5,186.31000	5.18631	6,067.050	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,998.97000		2.99897		3,733.78000	3.73378	2,998.970	20.76	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	6,017.41000		6.01741		5,141.26000	5.14126	6,017.410	20.76	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			9.12500		97.82407		9.12500	97.82407			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.35733		97.75354		9.15649	99.72695			0.00	0	10,220.00
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	2,643.19000		2.64319		669.78000	0.66978	2,643.190		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,541.92000		2.54192		568.51000	0.56851	2,541.920		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,440.84000	2.44084	467.43000	0.46743	2,440.840		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.45357	94.62086	9.24457	96.63816			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	4,069.05000	4.06905	2,051.75000	2.05175	4,069.050		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,966.92000	3.96692	1,949.62000	1.94962	3,966.920		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	3,864.98000	3.86498	1,847.68000	1.84768	3,864.980		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,404.77000	20,404.77000	20,180.00000	20,180.00000			0.00	0	0.00

Total for Derivatives : **1,469,703,092.80** **269,227** **2 204 274.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.66425			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.60500	104.48787	6.60500	104.46912			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.89294			0.00	0	100,000,000.00
AA05	On 22/03/2019	Spot Bond			8.17000	106.00863	8.17000	105.98518			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.73058			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.82992			0.00	6,000,000,000	3,000,000,000.00
AB013	On 21/11/2018	Spot Bond			9.03500	96.88850	9.03500	96.86525		54,210,000,000,000.00	6,000,000,000		0.00
AB06	On 27/03/2015	Spot Bond			6.95500	102.51053	6.95500	102.49118		277,504,500,000.00	39,900,000		519,900,000.00
AB07	On 07/03/2014	Spot Bond			5.29500	102.70154	5.29500	102.68688			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.15176			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.30000	106.14743	8.30000	106.12359			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.86000	135.25443	0.86000	135.23823			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.25000	131.51513	2.25000	266.66636			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.47570			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.19345			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.52940			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	101.01100			0.00	8,000,000,000	4,000,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	101.05678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.08717				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.24654				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.31500	107.09149	7.31500	107.07025				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.09926				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.54500	103.64245	6.54500	103.62402				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.63890				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.82065				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.66700				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.66397				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.72278				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.93572				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.07924				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.04812				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.19759				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.88746				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.36629				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.31000	129.40935	5.31000	129.37857				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000	125.37467	2.95000	125.35249				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.81000	116.46134	2.81000	116.44123				0.00	0	50,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.46000	100.19061	4.46000	100.16897				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.84000	101.61937	5.84000	102.66928				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.70000	116.01896	10.70000	115.98610				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90214				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07160				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.13103				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.18812			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.11000	111.57743		4.11000	111.55431			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.02081		100.00000	42.91544			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.99000	163.95746		1.99000	163.93279			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.66723		2.76000	155.64062			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.02000	168.41275		2.02000	168.38733			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	165.81192		2.18000	165.78612			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.69625	73.18207		7.69625	73.15555			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.69625	73.18207		7.69625	73.15555			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.17000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.95003			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.24000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.15000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.61000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.97000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.53000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61455			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50666			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.14000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.08500	106.25976		6.08500	106.24235			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.57000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.51000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.77000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.96000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond		6.84500	113.48274		6.84500	113.46165			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51166			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.25000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.78000	93.09793		2.78000	100.11858			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.42426		2.76000	145.41482			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.78000	111.74848		2.78000	191.86203			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	84.20000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.35000	91.27182		9.35000	91.74563			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	92.42000			0.00	0	0.00
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	106.26128			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.71000			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		9.52500	109.99492		9.52500	111.32350			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		9.47000	111.70549		9.47000	111.75257			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.63000	90.69678		8.63000	90.67574			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.71000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	105.21000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.56500		110.39126		9.56500	111.01299			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.65000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.00000		108.31886		8.00000	108.29539			163,200,000,000.00	20,400,000	180,400,000.00
ABS5	On 01/05/2015	Spot Bond	6.55500		102.67415		6.55500	102.65586			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.61000		101.66877		8.61000	101.64535			266,049,000,000.00	30,900,000	60,900,000.00
ABS7	On 11/09/2026	Spot Bond	9.72500		94.81014		9.72500	94.78528			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.30500		105.83059		7.30500	105.80962			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.56000		129.80621		1.56000	129.78823			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.06000		133.51524		2.06000	270.72328			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.80000		123.96782		0.80000	126.71785			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.99000		124.45738		1.99000	126.93832			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		32.65388		100.00000	32.57477			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.00500		106.21079		11.00500	106.17937			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.80739			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.57061		100.00000	2.56432			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.80205			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.72663			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.32205		100.00000	15.28453			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.81273			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.71960		11.00000	59.70253			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.80611		100.00000	9.78210			40,000,000,000,000.00	400,000,000	200,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.81338			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.83914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11805			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23750			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06477			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10077			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11661			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20115			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20115			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.21505			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.03598			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.21505			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.18723			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.66943			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.01574			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.15033			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.90500			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00004			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.07922			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.11500			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.12938			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.10060			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92793			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.03599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond	9.06500	105.82202		9.06500	105.79596			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94964			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.11000	102.93594		7.11000	102.91620			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.21700			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.29768			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.03136			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	100.27830			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.07840			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.01729			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.04009			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.06472			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89684			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89684			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.27830			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.43956			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02868			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02004			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.16321			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.38658			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.16216			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.75728			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.89280			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.11333			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.49805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91247			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.06906			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89480			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.87892			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04619			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.06290			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93088			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90635			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95397			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04331			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99285			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93521			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95109			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.49941		10.23000	101.47143			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96678			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94243			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.32416			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.59613			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89063			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.11000	106.86709		9.11000	106.84108			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03892			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.00519		1.75000	110.11292			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94964			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95235			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.05242			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98088			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.04527			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00951			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08816			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.31923			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.05957			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.49949			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.04527			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01363			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.07472			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.09343			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94228			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96392			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.09785			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.08531			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16673			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02381			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15532			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15959			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16673			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.33202			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.10960			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.10960			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.48958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	116.15150			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95224			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.94221			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.87169			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.96942			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.97372			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.01666			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.95367			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.75553			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.75433			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.01530			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23632			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92739			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		6.78911	100.00000	6.77267				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.47090			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.64087			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.75415			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.45138			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50206			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.56951			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.43232			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.63500	98.14105		7.63500	98.12085			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.57283			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.67534			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.08000	103.51316		8.08000	103.49052			0.00	0	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond		9.16500	116.12748		9.16500	116.09889			0.00	0	190,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	61.38901		100.00000	61.24028			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.92500	110.23208		6.92500	110.21135			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	58.46994		100.00000	58.32830			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.06443		100.00000	12.03758			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.01000	150.29755		3.01000	150.27077			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.81000	101.45315		4.81000	129.46898			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.98189			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02403			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52094			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51437			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.46834			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.04837			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83445			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.58000	105.92300		8.58000	105.89856			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45451			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30060			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	89.59802		100.00000	89.38212			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.18516			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.87000	109.68052		6.87000	109.66017			85,188,000,000.00	12,400,000	12,400,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.86864			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.78536			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.52500	102.86085		6.52500	102.84270			0.00	0	120,000,000.00
BAW8	On 02/10/2017	Spot Bond		8.45000	105.97684		8.45000	105.95275			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.13977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	10.75643		104.86484		10.75643	103.60729			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.66299		102.57123		10.66299	102.12195			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.71645		102.44369		10.71645	102.04341			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.15935			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.76991		102.45896		10.76991	101.95399			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.80033		101.33208		11.80033	101.30990			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18845			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18845			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18852			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.00643		101.30382		11.00643	101.28545			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.91972		103.59336		10.91972	102.02715			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.66299		102.57123		10.66299	102.12195			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.89060		102.81445		10.89060	102.17931			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.11302		96.12304		10.11302	101.59256			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.12447			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.10907			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.10907			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.04586			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98973			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.38457		101.62361		10.38457	101.44815			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.22500		100.91838		11.22500	100.88802			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.42696			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		69.31237		10.22500	98.30262			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.98972			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.01396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.37202		12.22500	101.07773			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.09184			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.98000		64.35659		10.98000	100.84363			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.05736			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.08609			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.08609			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83531			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04356			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.78633			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.10092			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.69906			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.98973			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.10092			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.75643		105.10688		13.75643	103.91911			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09499		102.47036		15.09499	102.44332			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.99573		102.27185		13.99573	102.03344			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.45791			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.45791			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.45791			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.51482			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		11.41097		100.00000	11.38932			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.79493		100.00000	20.74456			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.92573		100.00000	18.87988			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.68254		100.00000	11.65425			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.68254		100.00000	11.65425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.12476	100.00000	14.09054				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.23886	100.00000	12.20921				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		74.55020	100.00000	74.40655				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.40164				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.18890				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.21796				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		105.74175	1.96000	172.29905				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.08500		97.26724	8.08500	142.74196				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.08500		98.59029	8.08500	143.04803				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.47000		97.68594	8.47000	97.66368				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.08549				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.64329				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	101.25178				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.97754				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		80.87912	100.00000	80.70175				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.67000		98.89994	7.67000	98.87937				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.36553				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.39395				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.40288				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.43262				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.46233				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54515			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.08275		100.00000	9.06075			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.21829			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23055			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23581			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23756			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25855			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.28649			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.88663		100.00000	8.86510			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.88663		100.00000	8.86510			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98260			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06800			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09129			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.05000	103.57242		8.05000	103.54984			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16112			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28510			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.35333		100.00000	6.33777			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.35333		100.00000	6.33777			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.77000	105.84320		5.77000	105.82684			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.93321			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.75596			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.28318			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.64793			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.29685			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.53510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.29406			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.36888			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.50490			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.07118			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.98601			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.03608			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.38835	100.00000	14.35350				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.34500		106.55324	6.34500	106.53486				74,236,500,000.00	11,700,000	21,700,000.00
CBL08	On 02/11/2016	Spot Bond	9.10000		113.17954	9.10000	113.15172				0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.38415				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.72235				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.80000		103.95890	8.80000	103.93417				249,040,000,000.00	28,300,000	718,300,000.00
CBL12	On 06/09/2018	Spot Bond	10.89000		103.66942	10.89000	103.63906				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.28113				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.14000		104.81552	11.14000	104.78465				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.87116				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.99000		101.20510	8.99000	105.89417				281,387,000,000.00	31,300,000	191,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	102.13874				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.58000		100.27898	11.58000	100.24831				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.14508				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.50001				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.10109				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.95500		93.33208	9.95500	93.30704				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.91500		121.09645	9.91500	121.06445				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.76500		116.90421	9.76500	116.87375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		9.10500	116.13657		9.10500	116.10801			0.00	0	3,200,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82670			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.35000	102.92118		11.35000	102.88980			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.95413			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21023			0.00	0	50,000,000.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.74585			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85798			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.53997			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.60156			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.73425			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.73721			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.72156			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32431			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.32963			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.32963			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.95935			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	84.86331		100.00000	84.67389			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	84.86331		100.00000	84.67389			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	84.86331		100.00000	84.67389			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.06479			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	84.86331		100.00000	84.67389			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.39169			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.42455			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.68439		10.11000	103.65660			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.42455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66475			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	106.39501			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.61266		2.76000	113.98301			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		110.94355		3.14000	113.90940			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.66634		8.25000	101.64364			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	101.42455			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.42455			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.92883		3.10000	113.51168			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.79054		2.40000	113.38184			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.54509			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.45491			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.50275			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.50983			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.90500		102.20049		7.90500	102.17872			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.57598			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.56731			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40968			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41818			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.95500		102.33487		7.95500	102.31293			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.95500		102.33487		7.95500	102.31293			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.00500	105.51909		8.00500	105.49646			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.09361			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.21741			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.45469			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.45469			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	67.62940		100.17539	67.46351			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.54068			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96538			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11032			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.41821			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.51832			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.03172		9.35000	102.00639			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.03172		9.35000	102.00639			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.41815			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.42241			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	102.41284			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99966			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.36388			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83117			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83117			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83117			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83117			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83117			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89873			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.91000	104.36263		8.91000	104.33750			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28963			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89450			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94820			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94820			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.22078			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25922			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.24104			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47487			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00235			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99520			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01442			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.82438			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.73812			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.73794			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01153			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.92842			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22569			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.89567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81093		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.96656		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13103		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13103		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13103		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13103		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01818		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.42989		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34495		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03908		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02633		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93827		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02633		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77607		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.17569		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93857		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93857		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93102		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.65972		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.86942		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.89993		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.17059		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.63791		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	113.57423		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	113.65510		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	117.15308				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.95676				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.63000	93.73319	10.63000	93.73033				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.15000	94.79820	11.15000	95.24140				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88486				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.18387				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.95785				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35993				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.24943				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.35257	8.80500	100.28604				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02381				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36397				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	110.26191				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.07672				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.09817				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.18101				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.10960				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59374				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59374				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59374				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.23765				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.84119				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.35568				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88486				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.70339			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.31496			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28977			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.39053			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89063			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60050			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.87038			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.61103			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.62391			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28657			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.01879			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.47930			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50040			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.27158			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	100.00000		16.44826		100.00000	6.47715			330,000,000,000,000.00	3,300,000,000	2,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.00486		7.01000	37.61858			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	144.92655			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	8.47000		97.68594		8.47000	130.00732			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.08500		32.50332		8.08500	142.74196			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.08500		32.90036		8.08500	143.04803			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.46404			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.34830			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.67092			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.67092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10798			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02734			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04324			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04527			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35993			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.93935			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.45500	110.44372		8.45500	106.81728			0.00	0	130,000,000.00
COJ04	On 05/06/2018	Spot Bond		8.45000	105.99528		8.45000	105.97133			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.86500	119.62601		9.86500	119.59454			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.80500	110.28160		7.80500	110.25853			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.45500	108.40676		9.45500	108.37910			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.94000	96.01575		9.94000	95.99016			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.81500	96.68850		10.81500	96.66053			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.81500	94.32248		10.81500	94.29534			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38837			0.00	0	100,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.43784			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.31410			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18957			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74852			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.34627			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.31500	91.81284		12.31500	94.97361			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.14171		100.00000	10.10970			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.23925			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.72500	98.92067		7.72500	97.96991			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.84831			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.03606			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.02174			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.05328			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10729			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.68500		125.63099		6.68500	125.60842			0.00	0	690,000,000.00
DV22	On 07/02/2020	Spot Bond	8.04000		109.30167		8.04000	109.27826			679,014,180,000.00	84,454,500	4,940,454,500.00
DV23	On 27/02/2023	Spot Bond	8.58000		111.05963		8.58000	111.03427			106,954,848,000.00	12,465,600	10,592,000,000.00
E170	On 01/08/2020	Spot Bond	7.69500		133.79525		7.69500	133.76779			71,563,500,000.00	9,300,000	1,809,300,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.96299			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.73057			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.87600			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.97255			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.59897			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83236		0.10000	132.18891			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		114.31024		2.19000	114.29238			43,800,000,000.00	20,000,000	1,510,000,000.00
EL29	On 19/11/2029	Spot Bond	2.24000		101.44342		2.24000	101.42753			323,008,000,000.00	144,200,000	72,100,000.00
EL30	On 29/07/2030	Spot Bond	2.31000		101.27108		2.31000	101.74322			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.35500		108.97395		9.35500	108.94688			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.20500		109.78423		9.20500	109.75694			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.86500		101.43559		9.86500	101.40860			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.50500		89.98588		10.50500	98.38818			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.88041			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.20035			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.30908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.96742			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.07229			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	59.75325		100.00000	59.60690			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	97.87234		100.00000	97.61273			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	99.72677		100.00000	99.45505			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	95.17004		100.00000	94.92910			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	90.01770		100.00000	89.80787			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	126.44181		3.00000	126.41944			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.86500	107.70752		10.86500	107.67656			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.83913			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38045			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.71180			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.50000	84.57930		9.50000	97.80749			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.76199			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.87995			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89041			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.88629			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.87754			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.87399			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89926			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89610			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.89531			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.89040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.89630			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.89220			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.34500		103.92957		6.34500	103.91173			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.30500		107.85576		7.30500	107.83450			147,192,828,000.00	20,149,600	17,890,549,600.00
ES23	On 25/01/2023	Spot Bond	8.23500		114.22266		8.23500	114.19761			4,677,480,000.00	568,000	24,320,568,000.00
ES26	On 02/04/2026	Spot Bond	8.68000		94.66727		8.68000	94.64517			1,752,575,328,000.00	201,909,600	8,791,109,600.00
ES33	On 15/09/2033	Spot Bond	9.70500		81.94979		9.50500	83.43091			1,167,328,179,343,500.00	20,281,110,700	50,061,510,700.00
ES42	On 25/04/2042	Spot Bond	9.76000		88.38266		9.76000	88.35952			0.00	0	48,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.45456			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47057			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.86676			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.25114			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.97182			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.65718			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.51680		100.00000	10.49132			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.23440		100.00000	10.20961			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.60318			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.67539			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.81968			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.96381			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.80500		103.20736		6.80500	103.18829			0.00	0	980,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.98000		101.42080		8.98000	101.39646			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.00887			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.00880			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.34634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.55152			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.78000		109.42295		10.78000	109.39157			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.52828			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09000		125.19335		2.09000	126.01398			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		133.19699		2.09000	270.07774			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.49000		96.93330		2.49000	103.02541			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.74000		98.65805		2.74000	145.76030			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.67000		113.55364		2.67000	194.96190			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.11500		112.99051		7.11500	112.96869			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.04400		57.97363		8.04400	57.26748			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49600		37.01232		9.49600	36.10653			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.76332		9.73000	34.84358			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.42396			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.32131			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.96468			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.51513			0.00	0	2,500,000,000.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.25319			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.25319			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.78555			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.21274			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25203			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.49114			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06485			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18295			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.42041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.48160	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.85997	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.46791			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16673			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43747			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55826			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10532			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	111.38457			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72699			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14531			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.38688	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36063			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.63205			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.22668			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.31221			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.54831			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.43321			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.61786			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.71991			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.54406			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.49435			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.33358			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.30794			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.65473			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.63346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57529			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.65756			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.39765			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.45486	100.09221	13.42188			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.02667			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.05052			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.24600			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.41002			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.06157			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.11434			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15406			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	101.16849			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.05472			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.08102			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45881			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.01826			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00184			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.05957			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.60071	13.22500	51.58227			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.99090			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.99233			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.52531			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.04384			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.73500	88.15133	3.73500	91.18202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.09531			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.09531			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.73150			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88486			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.26942			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07306			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.02381			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99662			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.13151			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.19100			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01857			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.12993			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.32455			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.38768			0.00	0	150,000,000.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.56453			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.44384			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.15832			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15120			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.43681			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97123			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29600			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.33000	119.82999		3.33000	115.16826			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.17420			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.18715			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.31000	109.77756		3.31000	115.33449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.14000	99.03880		1.14000	120.32762			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.33000	106.80836		3.33000	115.16826			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.12000	104.62150		2.12000	121.68436			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.19000	103.60703		2.19000	125.15508			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33722			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.32502			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.64899			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.67993			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00714			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16560			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.93610			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.37848			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32385			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11389			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.52520			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11246			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.16802			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.68235			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.35325			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.95454		100.00000	8.93262			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	10.92060		100.00000	10.88613			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.26000	140.49595		4.26000	140.46609			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.65243			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.41721			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.89289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.95379			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.40260			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.81444			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.69875			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.60000	127.92546		2.60000	259.38532			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.10000	133.09111		2.10000	269.86298			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.82000	125.73030		2.82000	254.93284			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	102.92769		2.46000	122.66008			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.27618			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	126.95735		1.99000	123.05697			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43203			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.68385			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.14441			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92278			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.96000	91.04607		2.96000	91.03006			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.74648		104.97509	14.70876			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.09721		101.07593	19.04999			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.65776		100.44759	10.63156			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95388			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.40066		100.76967	17.35774			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		2.50000	101.12329		2.50000	101.10669			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	100.90360			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.45000	96.17980		2.45000	103.43377			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.22234			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.48000	95.89493		2.48000	103.12733			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.61434			0.00	0	100,000,000.00
FRS90	On 07/12/2023	Spot Bond	2.30000	130.98935		2.30000	336.52925			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69448			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.07411			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.06944			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.06558			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.46736			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.32361			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.87071			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65476			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.71500	103.84333		5.71500	103.82716			0.00	0	220,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.10500	104.77623		6.10500	104.75882			0.00	0	1,190,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.02500	103.75765		7.02500	103.73786			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.54000	104.51583		7.54000	104.49446			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.74000	111.01445		7.74000	110.99130			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.33500	103.04468		8.33500	103.02182			257,551,500,000.00	30,900,000	80,900,000.00
FRX20	On 01/10/2020	Spot Bond	8.62500	107.02622		8.62500	101.63221			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.36000	91.71156		9.36000	91.68839			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.46500	113.26699		9.46500	113.23838			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.31500	95.62851		10.31500	95.60237			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.44000	78.22906		10.44000	78.20720			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.80384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.84853			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.88463			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.89906			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.93508			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.99275			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.03598			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.22315			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.02046			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62190			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	8.80000	102.82534		8.80000	102.80101			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	100.19026			0.00	0	0.00
GRA307		On 15/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.49166			0.00	0	0.00
GRA309		On 17/02/2014	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRB93		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.87571			0.00	0	0.00
GRD195		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.13841			0.00	0	0.00
GRD196		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.13777			0.00	0	0.00
GRD197		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.13588			0.00	0	0.00
GRD198		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.13965			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.53232			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.69316			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.29699			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.30420			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.31812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.33538			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.35931			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	101.17505			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82759			0.00	0	90,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.50373			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.18810			0.00	0	60,000,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83351			0.00	0	20,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12804			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72477			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97704			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.40220			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.44054			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09160			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.13774			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.19377			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.27808			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16099			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	100.40640			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond	7.49479	102.54052		7.49479	101.59895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.42725			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.84801		102.55251		7.84801	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	100.45404			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.29891		102.57310		8.29891	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	100.48676			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	100.49306			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.57578			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59837			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.83500		112.61203		7.83500	112.58852			3,826,614,000,000.00	488,400,000	3,174,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.55248		1.87000	274.85552			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.76001		1.85000	275.29494			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40500		101.21071		9.40500	101.18544			199,386,000,000.00	21,200,000	130,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.42500		101.00771		9.42500	100.98244			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		36.69522		100.00000	36.53208			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.68060		100.00000	10.63311			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		46.02325		100.00000	45.67780			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		23.01163		100.00000	22.83890			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		11.50581		100.00000	11.41945			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.81000		110.23795		1.84000	109.89279			157,938,192,700,000.00	87,258,670,000	70,379,200,000.00
I2038	On 31/01/2038	Spot Bond	2.35000		106.27081		2.36000	106.05852			200,558,056,430,000.00	85,343,853,800	88,153,262,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond		2.43000	103.26565		2.43000	103.24888			147,962,995,974,000.00	60,890,121,800	53,770,521,800.00
I2050	On 31/12/2050	Spot Bond		2.39000	111.35076		2.42000	110.53226			4,885,900,183,000.00	2,044,309,700	19,908,100,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.00500	105.92729		7.00500	105.90715			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.27944			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23009			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06902			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25778			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.63500	102.11047		6.63500	102.09231			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.50500	105.75648		7.50500	105.73496			0.00	0	100,000,000.00
IBL22	On 15/03/2018	Spot Bond		8.15000	108.21700		8.15000	108.19312			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.56500	101.33209		6.56500	101.31437			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37310			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.90249			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.11000	111.87739		4.11000	111.85428			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.32500	104.26263		7.32500	104.24225			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12790			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13651			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.96000	105.57609		0.96000	126.09473			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.06000	105.97292		2.06000	126.29047			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39418			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.53857			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.82000	104.44806		7.82000	104.42604			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.14010			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.95593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.95137			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.41000	101.48239		8.41000	101.45955			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.92500	94.54785		8.92500	94.52542			127,627,500,000.00	14,300,000	44,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17947			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.90000	86.23551		7.90000	98.75280			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.97500	101.17335		8.97500	103.11848			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19428			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.20082			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.26500	100.45736		7.26500	101.99661			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.19000	100.23811		8.19000	101.96403			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00267		100.00000	0.00266			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34426			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.36139			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.60500	103.69201		8.60500	99.10849			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.33976		5.00000	100.32615			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.33976		5.00000	100.32615			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.41907		5.00000	101.40546			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.33976		5.00000	100.32615			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.65860		4.00000	100.64759			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85370			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.77794			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.01135			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.39549		9.20000	108.36870			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.86291			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.86291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88001			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.45011		100.00000	8.42941			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.32623			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.10613			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.00500	101.29954		9.00500	101.27490			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26298			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.96891			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.95209			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.26333			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.83136		100.00000	4.81627			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000	99.71315		5.25000	99.62742		2,100,000,000,000.00	400,000,000	100,000,000.00	
INA350	On 10/12/2013	Spot Bond	5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.35000	99.20028		5.35000	99.11381			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.45000	99.08274		5.45000	98.99486			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000	98.77586		5.45000	98.68852			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.25000	95.01188		5.25000	99.92813			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.21212			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.98485			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.75643		103.90470		10.75643	102.97593			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.75643		101.77440		10.75643	101.58217			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.05845			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.66094			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03572			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.72310		6.50000	100.70540			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13103			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.74579			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.29834			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.29834			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.01520			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.11342			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	94.17778			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.16803			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.95796			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.00220			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.44609			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47535			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.11643			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.28890			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.81769			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.03594			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.06240			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.03738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING224	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.05254			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.79555			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.01861			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.42443			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	98.41018		100.00000	98.15255			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.04586			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76567			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.44593			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.51851			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53024			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.53810			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.01500	103.04249		8.01500	103.02025			0.00	0	20,000,000.00
IPL4	On 29/03/2014	Spot Bond	5.99500	102.23629		5.99500	102.21987		24,089,109,000,000.00	4,018,200,000	2,498,200,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27200			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.40000	105.70698		8.40000	105.68295		233,520,000,000.00	27,800,000	87,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.65504			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.62162			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.79535			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.07923			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.18500	107.61751		8.18500	107.59393			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.25717			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.44872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.15000	97.90665		3.15000	116.67430			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.92000	94.50147		3.92000	126.91834			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.85733			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.66709			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.62999			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.27594			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.95460			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.84000	89.49245		3.84000	90.25591			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.84000	89.41785		3.84000	96.37872			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.37290			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.95763			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.30996			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.95209			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.48000	108.18927		11.48000	108.15591			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.28496			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.92000	93.49857		3.92000	126.91834			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25633			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.41432			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.45000	99.05343		5.45000	98.96561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA404	On 23/01/2014	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.25111			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.27232			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.25344			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67209			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.01360			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.21612			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.22216			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01456			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.21518			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.87281			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.60671			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28504			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53033			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53426			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54213			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50673			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40343			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25106			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.99685			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.27361			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.07403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		93.74501	100.00000	93.50769				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		64.54697	100.00000	64.34544				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		70.64357	100.00000	70.50954				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.24228				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.05375	100.00000	38.95915				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.51886				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.45481	100.00000	16.41495				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.54755				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		50.73499	100.00000	50.57659				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.48629				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.24586				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.46500		141.26713	8.46500	141.23478				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.30281				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.04488				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.21469				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.40000		99.59046	8.40000	99.56820			903,000,000,000.00	107,500,000	207,500,000.00	
LGL03	On 03/04/2018	Spot Bond	8.55000		69.25861	8.55000	97.55232			0.00	0	0.00	
LGL04	On 14/08/2020	Spot Bond	9.07500		109.56509	9.07500	102.66325			95,287,500,000.00	10,500,000	30,500,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.66268			0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	11.25500		103.44754	11.25500	103.41659			0.00	0	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.82555			0.00	0	0.00	
LRFA1	On 17/11/2025	Spot Bond	100.00000		0.00703	100.00000	0.00680			0.00	0	28,000,000,000.00	
LRFB1	On 17/11/2025	Spot Bond	100.00000		0.00703	100.00000	0.00680			0.00	0	5,250,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	100.00000		0.00703	100.00000	0.00680				0.00	0	1,750,000,000.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.17438				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.60010				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.15666				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.47805				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.90399				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	100.00000		79.86871	100.00000	79.69432				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		71.01167	100.00000	70.87379				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		36.01728	100.00000	35.74785				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.06589				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.52651				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.52334				0.00	0	65,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.61557				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.45987				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.19684				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.92336				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.02567				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.65844				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.11365				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.96420				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.04998				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	100.00000		41.85955	100.00000	41.54535			9,980,000,000,000,000.00	99,800,000,000	50,000,000,000.00	
MBF037	On 11/11/2016	Spot Bond	100.00000		17.09183	100.00000	16.96354			8,810,000,000,000,000.00	88,100,000,000	00,000,000,000.00	
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.26803				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000		84.20968	100.00000	84.01916				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		98.92474	100.00000	98.65952				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		87.62084	100.00000	87.41613				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		60.04701	100.00000	59.89995				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		37.45810	100.00000	44.96943				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.24709	100.00000	15.20975				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.22435	100.00000	37.13318				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.33000		103.70981	8.33000	103.68655				62,475,000,000.00	7,500,000	177,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.18139				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.00175				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.09155				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.60162				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.60630				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.62973				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.40680				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.52887				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.63500		103.34440	7.63500	103.32312				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.40000		107.16689	8.40000	107.14294				0.00	0	100,000,000.00
MEFSB5	On 05/01/2022	Spot Bond	9.28000		107.64854	9.28000	107.62201				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.28500		107.94476	5.28500	107.92938				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.89182				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.92789				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.27500		105.73597	9.27500	105.85184				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.05500		103.81865	7.05500	103.79876				22,702,990,000,000.00	3,218,000,000	9,785,300,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.38012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL02		On 31/05/2017	Spot Bond	8.56000	104.65257		8.56000	104.62860			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.31947			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.26000	104.52081		8.26000	104.49770			130,508,000,000.00	15,800,000	185,800,000.00
MTN02		On 13/07/2014	Spot Bond	5.76500	106.23990		5.76500	106.22349			5,454,448,674,000.00	946,131,600	1,044,551,800.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.10500	106.59490		7.10500	106.57468			0.00	0	1,720,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.20500	109.35283		8.20500	109.32894			215,791,500,000.00	26,300,000	96,300,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.80348		100.89771	5.78930			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.88208		100.61875	5.86775			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	99.96935			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96851			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96805			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96743			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96686			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96643			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96340			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.95964			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.30150		100.00000	0.30077			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.30150		100.00000	0.30077			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.79000	96.61487		8.79000	96.59229			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.95500	100.57771		6.95500	101.94218			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.58361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.69833			0.00	0	120,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53708			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	103.06997			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.71894			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.71566			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28808			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.70500	108.24355		6.70500	108.22384			0.00	0	720,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48628			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.25000	116.30437		8.25000	116.27840			185,625,000,000.00	22,500,000	82,500,000.00
NBK4		On 28/10/2024	Spot Bond	10.64000	33.02867		10.64000	33.01952			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.25500	103.89601		7.25500	103.87567			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41234			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.43600			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.42500	101.84647		6.42500	101.82894			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.00991			0.00	0	30,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.45500	105.35384		7.45500	105.33253			214,704,000,000.00	28,800,000	28,800,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87520			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	101.52898			0.00	50,000,000	50,000,000.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87426			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70642			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36259			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.17779			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.28495			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	100.32942			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.36100			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.25669			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58917			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.28693			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22432			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09098			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.68079			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94508			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.97472			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.91704			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.64547			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88169			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.87056			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86984			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.95500	105.98803		7.95500	105.96520			0.00	0	100,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.39236			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.54500	103.08751		5.54500	103.07205			0.00	0	170,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.55429			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.65000	119.88305		11.65000	112.33967			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.41697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.63401				0.00	0	100,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.11000		161.73684	2.11000	161.71202				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.32500		108.00405	8.32500	107.98011				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.97688				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.39535				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.39535				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.95500		109.60440	8.95500	109.57802				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.43856				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.64603				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.36240				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	101.34887				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.40498				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.15500		109.60596	9.15500	111.06171				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.46110				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.40503				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.43862				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.35500		109.60789	9.35500	109.58034				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.55082				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.48353				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.46105				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.88686				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.75016				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.50590				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.45500		102.57735	6.45500	102.55974				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.07000		122.59594	8.07000	122.56944				0.00	0	820,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	8.53500	123.38131		8.53500	123.35282			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	169.29476		2.00500	169.26927			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.14500	130.65540		9.14500	130.62349			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45327			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.44111			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.21816			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.20734			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.01756			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92423			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.62362			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.09876			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.47811		100.00000	18.43336			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.37015		100.00000	27.30385			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.23500	105.27766		6.23500	105.25990			334,819,500,000.00	53,700,000	53,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.86510		100.00000	8.84362			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.31000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	42.25717		100.00000	42.15479			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.31937			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.96689			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.13548			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.34043			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.19361			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	100.00000	84.32220		100.00000	84.13769			6,600,000,000,000,000.00	66,000,000,000	40,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88355			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.36079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.93276			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.91578			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.02132			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.97134			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.93584			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.08028			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.01762			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.97288			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.14543			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.07158			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.01608			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.24977			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.25786			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.26150			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.26959			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.30431			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.31238			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.94927			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23177			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.00500		108.20892		6.00500	108.19124			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.16500		95.82150		5.16500	95.80800			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.88500		39.21725		7.88500	39.20896			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.12500		114.80972		6.00500	115.01414		7,161,922,215,262,500.00	69,293,422,900	58,208,824,000.00	
R158	On 15/09/2015	Spot Bond	6.00500		115.03293		6.00500	115.01414			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.90500		89.86108		5.90500	89.84663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.00500	121.46491	6.00500	121.44507			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	5.83500	84.94459	5.83500	84.93109			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.25000	121.96022	8.06500	123.59461			7,587,538,538,250,000.00		19,701,641,000	63,767,027,600.00	
R187P	On 21/12/2026	Spot Bond	7.80500	36.66669	7.80500	36.65902			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.72500	34.33497	7.72500	34.32786			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.60000	280.89944	1.60000	280.86022			1,284,881,600,000.00		803,051,000	30,753,960,000.00	
R201	On 21/12/2014	Spot Bond	4.87500	107.57349	4.79500	107.64728			169,907,182,087,500.00		34,852,755,300	71,345,739,000.00	
R202	On 07/12/2033	Spot Bond	2.17500	209.73929	2.18000	209.55103			19,808,167,612,500.00		9,107,203,500	59,589,100,000.00	
R2023	On 28/02/2023	Spot Bond	7.92000	100.46232	7.74000	101.61060			1,707,293,014,416,000.00		15,567,299,800	22,548,999,800.00	
R203	On 15/09/2017	Spot Bond	6.85000	105.98393	6.70000	106.47922			4,184,069,230,155,000.00		10,813,026,300	70,034,326,600.00	
R2030	On 31/01/2030	Spot Bond	8.74000	96.24354	8.74000	95.88758			140,714,000,000,000.00		16,100,000,000	80,000,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.97500	97.79939	8.97500	97.77606			1,279,888,884,105,000.00		42,606,003,800	34,021,400,000.00	
R204	On 21/12/2018	Spot Bond	7.12000	106.86916	6.98000	107.45513			5,582,831,160,712,000.00		84,105,500,100	29,017,392,500.00	
R2048	On 28/02/2048	Spot Bond	9.06500	98.45650	9.06500	98.43240			1,335,764,068,016,000.00		47,354,006,400	85,681,000,000.00	
R206	On 15/01/2014	Spot Bond	5.23000	102.82181	5.14500	102.82240			27,928,200,000,000.00		5,340,000,000	59,041,863,000.00	
R207	On 15/01/2020	Spot Bond	7.44500	101.41792	7.27500	102.22683			1,634,202,461,596,000.00		19,503,352,800	03,281,452,800.00	
R208	On 31/03/2021	Spot Bond	7.63500	95.88124	7.45500	96.83874			2,077,520,993,194,500.00		72,104,910,700	66,229,991,300.00	
R209	On 31/03/2036	Spot Bond	9.05500	74.03442	8.85500	75.53828			2,733,813,102,048,000.00		01,911,993,600	80,936,193,600.00	
R210	On 31/03/2028	Spot Bond	2.02000	158.87989	2.02000	158.85586			15,503,331,936,000.00		7,674,916,800	31,960,605,900.00	
R211	On 31/01/2017	Spot Bond	0.26000	128.86134	0.26000	128.84806			36,067,538,000.00		138,721,300	30,736,400,000.00	
R212	On 31/01/2022	Spot Bond	1.49500	131.64708	1.49000	131.67747			6,590,015,913,000.00		4,408,037,400	79,689,307,100.00	
R213	On 28/02/2031	Spot Bond	8.89000	84.87569	8.70500	86.29281			4,926,665,564,226,000.00		54,180,603,400	90,561,321,000.00	
R214	On 28/02/2041	Spot Bond	9.01500	75.92706	9.01500	75.90856			702,350,044,281,000.00		77,909,045,400	22,046,454,800.00	
R225C	On 15/03/2014	Spot Bond	4.65500	98.46792	4.65500	98.45556			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	4.76500	96.13506	4.76500	96.12255			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.06500	92.32227	6.06500	92.30703			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	5.90500	89.86108	5.90500	89.84663			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	5.82500	87.44270	5.82500	87.42883			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	5.83500	84.94459	5.83500	84.93109			0.00		0	0.00	
R324C	On 21/12/2013	Spot Bond	4.83000	99.49967	4.83000	99.48657			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	4.85000	97.14786	4.85000	97.13514			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	4.80000	94.89893	4.80000	94.88663			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	5.97500	90.98960	5.97500	90.97496			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	5.84500	88.58515	5.84500	88.57121			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	5.82500	86.11332	5.82500	86.09981			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	5.88500	83.52499	5.88500	83.51176			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.67500	78.92847	6.67500	78.91431			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.72500	76.22782	6.72500	76.21404			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.98500	72.89945	6.98500	72.88578			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.96500	70.50887	6.96500	70.49568			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.94500	68.20987	6.94500	68.19715			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.93500	65.95967	6.93500	65.94739			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.23500	62.54101	7.23500	62.52887			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.21500	60.44039	7.21500	60.42869			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.37500	57.65518	7.37500	57.64378			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.34500	55.73530	7.34500	55.72431			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.31500	53.89495	7.31500	53.88437			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.28500	52.13048	7.28500	52.12029			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.24500	50.48516	7.24500	50.47534			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.20500	48.91068	7.20500	48.90122			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		8.00500	43.50523		8.00500	43.49590			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.96500	42.00999		7.96500	42.00103			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.92500	40.58178		7.92500	40.57317			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.88500	39.21725		7.88500	39.20896			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.84500	37.91321		7.84500	37.90524			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.80500	36.66669		7.80500	36.65902			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.76500	35.47483		7.76500	35.46745			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.72500	34.33497		7.72500	34.32786			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.54061			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67402			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.67842			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.69125			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.58288			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.59828		100.00000	12.56775			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.69332		100.00000	3.68438			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12977			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04571			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19317			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76949			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14495			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.42901			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78244			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.98077			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.45469			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.51904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.61322			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.12322			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.30769			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.16443			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61324			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.51646			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39688			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26667			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	102.95180			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22948			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.35824			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31900			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31900			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27228			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.42775			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.66094			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.44148			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.78451		12.35000	105.75007			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.39134			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		11.74624	100.00000		11.71779			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27512			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.87728			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.95082			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.57437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.59221			0.00	18,000,000,000	9,000,000,000.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	96.84211		100.00000	96.58793			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.74217			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.72789		100.00000	1.72366			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.39647		100.00000	9.37370			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.85172		100.00000	13.81816			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.91255		100.00000	11.89795			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.74449			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.52569			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.75500	107.15819		8.75500	107.13297			87,550,000,000.00	10,000,000	620,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.87904			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.30500	114.48241		7.30500	114.46010			1,461,000,000,000.00	200,000,000	3,100,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.57168			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.75000	107.39324		8.75000	107.36811			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.38681			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.13009			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.25524			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.38487			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.37743			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.25500	107.90376		7.25500	107.88286			0.00	0	1,220,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.58000	100.12218		8.58000	100.09907			0.00	0	430,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.86000	131.50697		1.86000	131.48584			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.46500	112.35675		7.46500	112.33401			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.32500	112.60967		7.32500	112.58730			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.25500	112.73642		7.25500	112.71423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.10000	101.81302	8.10000	101.79069				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.40000	112.47408	7.40000	112.45151				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.36500	112.53733	7.36500	112.51485				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01357				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.88602				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.14009				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76054				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.75000	105.03235	7.75000	105.01028				0.00	0	170,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01434				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76258				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.90898				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.94303				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.10500	109.76836	9.10500	109.74166				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.71500	102.34205	9.71500	102.31567				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	99.94235				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.76890				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.70901				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.44386				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47000	105.90217	8.47000	105.87831			534,457,000,000.00		63,100,000	263,100,000.00
SBS3	On 25/05/2026	Spot Bond	8.76500	99.58095	8.76500	99.55774				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.15500	101.12617	9.15500	96.80575				0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.18500	114.03617	7.18500	114.01430			325,480,500,000.00		45,300,000	105,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	132.77408	2.13000	269.21994				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.96000	105.57609	0.96000	126.09473				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	107.33000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		6.35333	100.00000	6.33777				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.83646	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.53000		110.47046	1.53000	123.90425				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.72310	6.50000	100.70540				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.13398				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.80456				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.24708				0.00	100,000,000	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.80000		103.10511	8.80000	103.08084			124,960,000,000.00	0.00	14,200,000	24,200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.91233				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.60834				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.91076				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.82080				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.22817				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.30500		108.06980	7.30500	108.04874				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.58000		109.38665	8.58000	102.54211				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.10000		101.81302	8.10000	101.79069				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.55682				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.48981				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.62170				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.50123				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22182			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.80000	107.88017		7.80000	107.85762			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.72000			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69134			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.48907			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.13500	95.47062		9.13500	95.44719			394,632,000,000.00	43,200,000	2,503,200,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39165			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93702			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.34160			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.06300	88.55026		9.06300	88.52870			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.12500	88.24814		9.12500	88.22652			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.04000	106.30818		6.04000	106.29089			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.53500	96.29981		8.53500	96.27794			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06024			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.88000	102.53210		7.88000	102.51021			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.90500	113.37310		6.90500	113.35185			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.59000	101.64174		2.59000	102.01243			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.93000	102.39629		7.93000	103.42376			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96630			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.96415			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.46498			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.48500	111.00001		9.48500	111.63531			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21898			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22454			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.97090			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.91292			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.91288			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.89820			0.00	12,000,000,000	3,000,000,000.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.85492			0.00	2,000,000,000	500,000,000.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.79645			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.75298			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.60758			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.47647			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.98055			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.88379			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.87760			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.87870			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.77666			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.46500	112.01247		6.46500	111.99289			258,600,000,000.00	40,000,000	300,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.66500	103.52518		8.66500	103.50106			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	65.82233		100.00000	65.67745			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	56.56583		100.00000	56.42879			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.24594		100.00000	21.19447			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.35500	101.77457		6.35500	101.75723			0.00	0	150,000,000.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40742			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12466			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.79883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90762			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.22667			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.53716			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24133			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.25500		106.02834		7.25500	106.00780			0.00	0	110,000,000.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.07828			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.90894			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.97000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.43299			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.44635			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.49338		7.83000	102.47199			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.42564			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44235			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.26283			0.00	0	10,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.42564			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.44235			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.19501		7.16000	102.14398			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.47506			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47240			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.53631			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52767			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.78710			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75759			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.42497			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.44635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.03465		8.73000	102.61216			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.13112			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.13732			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.45000	102.34280		8.45000	99.43535			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.47640			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.14587			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.53498			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16612			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.74117			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23382			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45143			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.14901		101.06155	6.13397			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.42296			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.60276			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.48306			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.50970			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.78972			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43181			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.44128			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44805			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.44128			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.44805			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.45143			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43722			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48525			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.48525			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48525			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53928			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.55278			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53591			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.80488			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.82162			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81493			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.79363			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.85500		105.95623		7.85500	105.93381			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.45000		97.23088		7.45000	97.18667			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64000		110.06294		7.64000	105.41741			276,568,000,000.00	36,200,000	4,120,000,000.00
TN20	On 17/09/2020	Spot Bond	8.51500		111.76580		8.51500	111.74006			13,831,295,972,000.00	1,624,344,800	14,710,344,800.00
TN23	On 06/11/2023	Spot Bond	8.81000		113.23873		8.81000	113.21176			15,000,727,973,000.00	1,702,693,300	10,222,693,300.00
TN25	On 19/08/2025	Spot Bond	9.12500		104.86510		9.12500	104.83967			0.00	0	13,960,000,000.00
TN27	On 14/11/2027	Spot Bond	9.14500		102.51214		9.14500	98.03939			5,273,450,532,500.00	576,648,500	7,636,648,500.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.82326			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.83106			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.13349			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94890			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94743			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94719			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.93951			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.92387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.60122			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.62571			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.64038			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.36026		10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.35128		9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.35293		100.00000	10.32535			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.73049			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.70750			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.60440			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.97167			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.36024			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.10216			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.33626			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.14063			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.10213			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.87913			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.87048			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.47026			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.32238			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.29541			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.48659			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.42761			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.39812			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.28016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC033	On 22/01/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.53690				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.45878				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.33471				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.39960				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.85500		111.86814	8.85500	111.84138				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.75805				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.44212				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.80131				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.04000		105.32427	9.04000	105.29855				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.67482				0.00	2,800,000,000	1,400,000,000.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.71235				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.06631				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.06878				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.06896				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.75779				0.00	200,000,000	100,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.78124				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	130.69000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.36500		119.87786	6.36500	119.85744				0.00	0	9,650,000,000.00
WS05	On 01/08/2018	Spot Bond	0.74000		241.25129	0.74000	241.22326				0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.30500		108.02672	6.30500	108.00850				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.20500		109.65005	7.20500	109.62897				0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.53500		110.66413	7.53500	110.64189				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.90000		109.66231	7.90000	109.63923				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.99500		109.73675	7.99500	109.71338				0.00	0	1,570,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	4.83000	99.77555		4.83000	99.76237			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.95500	90.87593		5.95500	90.86144			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.82000	98.21026		4.82000	98.19752			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.83000	97.03600		4.83000	97.02342			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.88500	89.40282		5.88500	89.38857			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.81000	95.14897		4.81000	95.13668			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.95500	90.86144		5.95500	90.84695			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.92500	67.01901		6.92500	67.00641			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	26.16578		100.00000	26.11614			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.84988		100.00000	13.82360			0.00	0	0.00

Total for j-Bonds : 78,891,742,017,895,000.00 '6,504,723,000 '79 573 873 800.00

Grand Total: 78,891,743,487,598,100.00 '6,504,992,227 '79 576 078 074.00