



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/11/2013

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 13/12/2013	Foreign Exchange Future	10.19430	10.19430		10.22990	10.22990		12.82	36,984,920.40	3,628	538,778.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,794.30000	2.79430	2,829.90000	2.82990	20.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	20.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00020	0.00000	0.00000	0.00000	26.76	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,194.30020	2.19430	2,229.90000	2.22990	26.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,444.33180	1.44433	1,479.90060	1.47990	22.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.03180	0.00003	0.00060	0.00000	22.72	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,294.36060	1.29436	1,329.90590	1.32991	21.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.06060	0.00006	0.00590	0.00001	21.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.06860	0.00007	0.00870	0.00001	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,266.46860	1.26647	1,302.00870	1.30201	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,216.48570	1.21649	1,252.01680	1.25202	20.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.08570	0.00009	0.01680	0.00002	20.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,194.39480	1.19439	1,229.92230	1.22992	20.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.09480	0.00009	0.02230	0.00002	20.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.10760	0.00011	0.03160	0.00003	20.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,166.50760	1.16651	1,202.03160	1.20203	20.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,094.45040	1.09445	1,129.97480	1.12997	19.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.15040	0.00015	0.07480	0.00007	19.46	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	994.54290	0.99454	1,030.12480	1.03012	18.53	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.24290	0.00024	0.22480	0.00022	18.53	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.58250	0.00058	0.56220	0.00056	16.40	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	794.88250	0.79488	830.46220	0.83046	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	695.23980	0.69524	730.81950	0.73082	15.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.93980	0.00094	0.91950	0.00092	15.34	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	645.50770	0.64551	681.08740	0.68109	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	1.20770	0.00121	1.18740	0.00119	14.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	1.48480	0.00148	1.46400	0.00146	14.38	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	605.78480	0.60578	641.36400	0.64136	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	595.86480	0.59586	631.44360	0.63144	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	1.56480	0.00156	1.54360	0.00154	14.28	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	506.85020	0.50685	542.41900	0.54242	13.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	2.55020	0.00255	2.51900	0.00252	13.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	2.69720	0.00270	2.66350	0.00266	13.21	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	496.99720		0.49700		532.56350	0.53256	496.997	13.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	458.29860		0.45830		493.69590	0.49370	458.299	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	3.99860		0.00400		3.79590	0.00380	3.999	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	448.70010		0.44870		484.03980	0.48404	448.700	13.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	4.40010		0.00440		4.13980	0.00414	4.400	13.17	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	6.97530		0.00698		6.31000	0.00631	6.975	13.13	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	401.27530		0.40128		436.21000	0.43621	401.275	13.13	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	355.04230		0.35504		389.32400	0.38932	355.042	13.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	10.74230		0.01074		9.42400	0.00942	10.742	13.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	310.38300		0.31038		343.69070	0.34369	310.383	13.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	16.08300		0.01608		13.79070	0.01379	16.083	13.05	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	25.17520		0.02518		21.19630	0.02120	25.175	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	259.47520		0.25948		291.09630	0.29110	259.475	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	227.52460		0.22752		257.67080	0.25767	227.525	12.97	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	33.22460		0.03322		27.77080	0.02777	33.225	12.97	0.00	0	5,400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	156.22210		0.15622		181.44530	0.18145	156.222	12.89	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	61.92210		0.06192		51.54530	0.05155	61.922	12.89	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	77.31310		0.07731		64.54280	0.06454	77.313	12.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	131.61310		0.13161		154.44280	0.15444	131.613	12.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	125.83760		0.12584		148.04010	0.14804	125.838	12.85	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	81.53760		0.08154		68.14010	0.06814	81.538	12.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	104.27560		0.10428		123.89090	0.12389	104.276	12.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	99.97560		0.09998		83.99090	0.08399	99.976	12.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	104.97280		0.10497		88.32790	0.08833	104.973	12.82	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	99.27280		0.09927		118.22790	0.11823	99.273	12.82	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	95.10180		0.09510		113.51290	0.11351	95.102	12.89	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	110.80180		0.11080		93.61290	0.09361	110.802	12.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	79.90420		0.07990		96.20910	0.09621	79.904	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	135.60420		0.13560		116.30910	0.11631	135.604	13.20	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	148.84760		0.14885		128.54840	0.12855	148.848	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	73.14760		0.07315		88.44840	0.08845	73.148	13.35	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	63.98270		0.06398		77.84800	0.07785	63.983	13.58	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	169.68270		0.16968		147.94800	0.14795	169.683	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	48.77010		0.04877		60.04580	0.06005	48.770	14.05	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	214.47010		0.21447		190.14580	0.19015	214.470	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	246.31870		0.24632		220.48330	0.22048	246.319	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	40.61870		0.04062		50.38330	0.05038	40.619	14.35	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	28.12170		0.02812		35.36930	0.03537	28.122	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	313.82170		0.31382		285.46930	0.28547	313.822	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	25.65130		0.02565		32.36770	0.03237	25.651	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	331.35130		0.33135		302.46770	0.30247	331.351	15.12	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	340.19980		0.34020		311.06370	0.31106	340.200	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	24.49980		0.02450		30.96370	0.03096	24.500	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	20.39590		0.02040		25.93720	0.02594	20.396	15.51	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	376.09590		0.37610		346.03720	0.34604	376.096	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	19.48450		0.01948		24.81550	0.02482	19.485	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	385.18450		0.38518		354.91550	0.35492	385.184	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	421.94060		0.42194		390.90450	0.39090	421.941	15.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	16.24060		0.01624		20.80450	0.02080	16.241	15.89	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	12.95970		0.01296		16.71540	0.01672	12.960	16.28	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	468.65970		0.46866		436.81540	0.43682	468.660	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	10.36920		0.01037		13.46080	0.01346	10.369	16.66	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	516.06920		0.51607		483.56080	0.48356	516.069	16.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	612.32940		0.61233		579.03400	0.57903	612.329	17.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	6.62940		0.00663		8.93400	0.00893	6.629	17.39	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	5.56300		0.00556		7.61830	0.00762	5.563	17.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	651.26300		0.65126		617.71830	0.61772	651.263	17.69	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	3.94480	0.00394	5.58720	0.00559	3.945	18.27	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	729.64480	0.72964	695.68720	0.69569	729.645	18.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	808.52580	0.80853	774.24700	0.77425	808.526	18.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	2.82580	0.00283	4.14700	0.00415	2.826	18.86	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	1.55710	0.00156	2.45200	0.00245	1.557	19.95	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	957.25710	0.95726	922.55200	0.92255	957.257	19.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1.28770	0.00129	2.07720	0.00208	1.288	20.32	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,006.98770	1.00699	972.17720	0.97218	1,006.988	20.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,156.39390	1.15639	1,121.19390	1.12119	1,156.394	21.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	0.69390	0.00069	1.09390	0.00109	0.694	21.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.38580	0.00039	0.58690	0.00059	0.386	22.16	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,306.08580	1.30609	1,270.68690	1.27069	1,306.086	22.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.18560	0.00019	0.26470	0.00026	0.186	23.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,505.88560	1.50589	1,470.36470	1.47036	1,505.886	23.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.06910	0.00007	0.08710	0.00009	0.069	25.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,805.76910	1.80577	1,770.18710	1.77019	1,805.769	25.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.03390	0.00003	0.03760	0.00004	0.034	27.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,155.73390	2.15573	2,120.13760	2.12014	2,155.734	27.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.03500	0.00004	0.03840	0.00004	0.035	29.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,305.73500	2.30573	2,270.13840	2.27014	2,305.735	29.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.21120	10.21120	10.24680	10.24680		12.43	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	664.30400	0.66430	699.85100	0.69985	664.304	13.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	3.10400	0.00310	3.05100	0.00305	3.104	13.26	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	3.80100	0.00380	3.75600	0.00376	3.801	12.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	625.00100	0.62500	660.55600	0.66056	625.001	12.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	615.19940	0.61520	650.75660	0.65076	615.199	12.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	3.99940	0.00400	3.95660	0.00396	3.999	12.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	605.40850	0.60541	640.96800	0.64097	605.408	12.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	4.20850	0.00421	4.16800	0.00417	4.209	12.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	191.90610	0.19191	218.77330	0.21877	191.906	12.39	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	80.70610	0.08071	71.97330	0.07197	80.706	12.39	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	46.92450	0.04692	56.12290	0.05612	46.924	14.32	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	345.72450	0.34572	319.32290	0.31932	345.724	14.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	15.71610	0.01572	19.37040	0.01937	15.716	16.46	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	644.51610	0.64452	612.57040	0.61257	644.516	16.46	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.22980	10.22980	10.26510	10.26510		12.44	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	294.56680	0.29457	323.57750	0.32358	294.567	12.24	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	64.76680	0.06477	58.47750	0.05848	64.767	12.24	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	75.60150	0.07560	87.35860	0.08736	75.601	14.00	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	345.80150	0.34580	322.25860	0.32226	345.802	14.00	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.26770	10.26770	10.30310	10.30310		13.13	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,967.94170	1.96794	2,003.34240	2.00334	1,967.942	17.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.24170	0.00024	0.24240	0.00024	0.242	17.44	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	144.67980	0.14468	132.71050	0.13271	144.680	12.76	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	292.37980	0.29238	315.81050	0.31581	292.380	12.76	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	134.67710	0.13468	147.35770	0.14736	134.677	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	376.97710	0.37698	354.25770	0.35426	376.977	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	384.38320	0.38438	361.44200	0.36144	384.383	14.11	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	132.08320	0.13208	144.54200	0.14454	132.083	14.11	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	129.54210	0.12954	141.77880	0.14178	129.542	14.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	391.84210	0.39184	368.67880	0.36868	391.842	14.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.31190	10.31190	10.34760	10.34760		13.33	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,012.67740	2.01268	2,048.35240	2.04835	2,012.677	16.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.77740	0.00078	0.75240	0.00075	0.777	16.26	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	440.31360	0.44031	466.20180	0.46620	440.314	12.73	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	128.41360	0.12841	118.60180	0.11860	128.414	12.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	184.34550	0.18435	197.39090	0.19739	184.345	14.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	442.44550	0.44245	419.79090	0.41979	442.446	14.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	181.60980	0.18161	194.48610	0.19449	181.610	14.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	449.70980	0.44971	426.88610	0.42689	449.710	14.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	178.91880	0.17892	191.62390	0.19162	178.919	14.46	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	457.01880	0.45702	434.02390	0.43402	457.019	14.46	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.31350		10.31350		10.34910	13.34	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	170.66070	0.17066	182.75050	0.18275	170.661	14.61	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	487.16070	0.48716	463.65050	0.46365	487.161	14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.31500		10.31500		10.35060	13.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,233.00570	1.23301	1,268.32830	1.26833	1,233.006	13.60	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	8.00570	0.00801	7.72830	0.00773	8.006	13.60	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,223.23230	1.22323	1,258.54610	1.25855	1,223.232	13.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	8.23230	0.00823	7.94610	0.00795	8.232	13.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,213.46510	1.21347	1,248.76960	1.24877	1,213.465	13.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	8.46510	0.00847	8.16960	0.00817	8.465	13.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.34100		10.34100		10.37670	13.71	2,285,361.00	221	88,173.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,641.39400	2.64139	2,677.08790	2.67709	2,641.394	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.39400	0.00039	0.38790	0.00039	0.394	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,142.15290	2.14215	2,177.83030	2.17783	2,142.153	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.15290	0.00115	1.13030	0.00113	1.153	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,645.28890	1.64529	1,680.86470	1.68086	1,645.289	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	4.28890	0.00429	4.16470	0.00416	4.289	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,109.13910	1.10914	1,144.10790	1.14411	1,109.139	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	18.13910	0.01814	17.40790	0.01741	18.139	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	800.27100	0.80027	832.78960	0.83279	800.271	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	49.27100	0.04927	46.08960	0.04609	49.271	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	791.66370	0.79166	824.10780	0.82411	791.664	12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	50.66370	0.05066	47.40780	0.04741	50.664	12.80	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	783.08830	0.78309	815.45770	0.81546	783.088	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	52.08830	0.05209	48.75770	0.04876	52.088	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	707.41940	0.70742	739.05260	0.73905	707.419	12.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	66.41940	0.06642	62.35260	0.06235	66.419	12.72	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	666.64500	0.66665	697.81930	0.69782	666.645	12.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	75.64500	0.07564	71.11930	0.07112	75.645	12.68	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	626.85330	0.62685	657.53020	0.65753	626.853	12.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	85.85330	0.08585	80.83020	0.08083	85.853	12.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	553.17030	0.55317	580.03450	0.58003	553.170	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	112.17030	0.11217	103.33450	0.10333	112.170	12.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	487.59850	0.48760	512.74390	0.51274	487.598	12.93	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	146.59850	0.14660	136.04390	0.13604	146.599	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	400.08630	0.40009	422.57180	0.42257	400.086	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	209.08630	0.20909	195.87180	0.19587	209.086	13.26	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	373.78600	0.37379	395.38040	0.39538	373.786	13.37	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	232.78600	0.23279	218.68040	0.21868	232.786	13.37	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	363.66070	0.36366	384.89890	0.38490	363.661	13.42	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	242.66070	0.24266	228.19890	0.22820	242.661	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	348.88870	0.34889	369.59690	0.36960	348.889	13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	257.88870	0.25789	242.89690	0.24290	257.889	13.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	325.36540	0.32537	345.19580	0.34520	325.365	13.60	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	284.36540	0.28437	268.49580	0.26850	284.365	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	320.82180	0.32082	340.47980	0.34048	320.822	13.62	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	289.82180	0.28982	273.77980	0.27378	289.822	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	311.89620	0.31190	331.20660	0.33121	311.896	13.66	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	300.89620	0.30090	284.50660	0.28451	300.896	13.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	307.51340	0.30751	326.64890	0.32665	307.513	13.68	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	306.51340	0.30651	289.94890	0.28995	306.513	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	303.18060	0.30318	322.14640	0.32215	303.181	13.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	312.18060	0.31218	295.44640	0.29545	312.181	13.71	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	283.82840	0.28383	300.40990	0.30041	283.828	13.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	342.82840	0.34283	323.70990	0.32371	342.828	13.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	265.71710	0.26572	281.40670	0.28141	265.717	14.07	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	374.71710	0.37472	354.70670	0.35471	374.717	14.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	248.78820	0.24879	263.61850	0.26362	248.788	14.25	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	407.78820	0.40779	386.91850	0.38692	407.788	14.25	0.00	0	300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	218.21860	0.21822	231.44050	0.23144	218.219	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	477.21860	0.47722	454.74050	0.45474	477.219	14.61	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	215.38730	0.21539	228.45700	0.22846	215.387	14.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	484.38730	0.48439	461.75700	0.46176	484.387	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	204.45160	0.20445	216.92520	0.21693	204.452	14.79	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	513.45160	0.51345	490.22520	0.49023	513.452	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	191.61970	0.19162	203.37950	0.20338	191.620	14.96	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	550.61970	0.55062	526.67950	0.52668	550.620	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	168.52480	0.16852	178.96710	0.17897	168.525	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	627.52480	0.62752	602.26710	0.60227	627.525	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	158.15270	0.15815	167.98760	0.16799	158.153	15.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	667.15270	0.66715	641.28760	0.64129	667.153	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	131.79800	0.13180	139.77270	0.13977	131.798	16.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	790.79800	0.79080	763.07270	0.76307	790.798	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	117.12910	0.11713	124.17650	0.12418	117.129	16.46	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	876.12910	0.87613	847.47650	0.84748	876.129	16.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	110.54290	0.11054	117.16900	0.11717	110.543	16.66	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	919.54290	0.91954	890.46900	0.89047	919.543	16.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	104.40990	0.10441	110.64110	0.11064	104.410	16.85	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	963.40990	0.96341	933.94110	0.93394	963.410	16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	98.69560	0.09870	104.55500	0.10456	98.696	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,007.69560	1.00770	977.85500	0.97785	1,007.696	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	75.22220	0.07522	79.64870	0.07965	75.222	17.99	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,234.22220	1.23422	1,202.94870	1.20295	1,234.222	17.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	58.29780	0.05830	61.62150	0.06162	58.298	18.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,467.29780	1.46730	1,434.92150	1.43492	1,467.298	18.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	46.10450	0.04610	48.63050	0.04863	46.104	19.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,705.10450	1.70510	1,671.93050	1.67193	1,705.105	19.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	37.19590	0.03720	39.14210	0.03914	37.196	20.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,946.19590	1.94620	1,912.44210	1.91244	1,946.196	20.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	32.26220	0.03226	32.11620	0.03212	32.262	21.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,191.26220	2.19126	2,155.41620	2.15542	2,191.262	21.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	31.36120	0.03136	31.14000	0.03114	31.361	22.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,340.36120	2.34036	2,304.44000	2.30444	2,340.361	22.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	31.10940	0.03111	30.86540	0.03087	31.109	23.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,390.10940	2.39011	2,354.16540	2.35417	2,390.109	23.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	30.48020	0.03048	30.17300	0.03017	30.480	24.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,539.48020	2.53948	2,503.47300	2.50347	2,539.480	24.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	30.01920	0.03002	29.65530	0.02966	30.019	25.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,689.01920	2.68902	2,652.95530	2.65296	2,689.019	25.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.09360	0.01109	11.58520	0.01159	11.094	27.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,920.09360	3.92009	3,884.88520	3.88489	3,920.094	27.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.07850	0.00808	8.44080	0.00844	8.079	27.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,167.07850	4.16708	4,131.74080	4.13174	4,167.078	27.76	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.34410	10.34410	10.37980	10.37980		13.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	12.68740	0.01269	12.20090	0.01220	12.687	13.69	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,266.78740	1.26679	1,302.00090	1.30200	1,266.787	13.69	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,257.11620	1.25712	1,292.31410	1.29231	1,257.116	13.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	13.01620	0.01302	12.51410	0.01251	13.016	13.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,247.45300	1.24745	1,282.63560	1.28264	1,247.453	13.63	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 19/03/2014	Any day expiry	9.11	Put	13.35300	0.01335	12.83560	0.01284	13.353	13.63	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.35480	10.35480	10.39050	10.39050		13.80	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,056.66440	2.05666	2,092.31690	2.09232	2,056.664	15.86	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.86440	0.00186	1.81690	0.00182	1.864	15.86	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	450.13140	0.45013	473.36630	0.47337	450.131	13.25	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	195.33140	0.19533	182.86630	0.18287	195.331	13.25	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.40080	10.40080	10.43660	10.43660		14.10	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,104.99010	2.10499	2,140.68920	2.14069	2,104.990	15.93	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	4.19010	0.00419	4.08920	0.00409	4.190	15.93	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	153.99620	0.15400	143.95700	0.14396	153.996	13.02	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	614.79620	0.61480	640.55700	0.64056	614.796	13.02	0.00	0	6,000.00
\$ / R	On 26/05/2014	Any day expiry			10.44830	10.44830	10.48410	10.48410		14.26	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	677.92750	0.67793	705.82990	0.70583	677.928	13.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	169.62750	0.16963	161.72990	0.16173	169.628	13.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	670.95490	0.67095	698.75850	0.69876	670.955	13.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	172.65490	0.17265	164.65850	0.16466	172.655	13.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	664.67060	0.66467	691.72460	0.69172	664.671	13.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	176.37060	0.17637	167.62460	0.16762	176.371	13.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.47700	10.47700	10.51290	10.51290		14.52	0.00	0	30,032.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.02190	0.00502	4.88430	0.00488	5.022	16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,482.02190	2.48202	2,517.78430	2.51778	2,482.022	16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	12.17790	0.01218	11.85080	0.01185	12.178	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,039.17790	2.03918	2,074.75080	2.07475	2,039.178	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,854.29580	1.85430	1,889.64430	1.88964	1,854.296	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	17.29580	0.01730	16.74430	0.01674	17.296	15.09	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,748.11390	1.74811	1,783.28460	1.78328	1,748.114	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	21.11390	0.02111	20.38460	0.02038	21.114	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	22.28460	0.02228	21.49850	0.02150	22.285	14.77	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,719.28460	1.71928	1,754.39850	1.75440	1,719.285	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,509.89900	1.50990	1,544.48690	1.54449	1,509.899	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	32.89900	0.03290	31.58690	0.03159	32.899	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,323.44880	1.32345	1,357.33470	1.35733	1,323.449	13.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	46.44880	0.04645	44.43470	0.04443	46.449	13.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	95.02830	0.09503	90.28880	0.09029	95.028	13.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	982.02830	0.98203	1,013.18880	1.01319	982.028	13.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	973.98980	0.97399	1,005.03390	1.00503	973.990	13.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	96.98980	0.09699	92.13390	0.09213	96.990	13.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	965.98130	0.96598	996.90930	0.99691	965.981	13.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	98.98130	0.09898	94.00930	0.09401	98.981	13.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	130.14730	0.13015	123.38500	0.12338	130.147	13.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	857.14730	0.85715	886.28500	0.88629	857.147	13.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	819.83430	0.81983	848.26120	0.84826	819.834	13.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	142.83430	0.14283	135.36120	0.13536	142.834	13.23	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	699.54070	0.69954	725.29870	0.72530	699.541	13.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	192.54070	0.19254	182.39870	0.18240	192.541	13.24	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	206.42880	0.20643	195.61470	0.19561	206.429	13.26	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	673.42880	0.67343	698.51470	0.69851	673.429	13.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	605.31630	0.60532	628.41800	0.62842	605.316	13.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	258.31630	0.25832	245.51800	0.24552	258.316	13.57	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	334.35750	0.33436	347.63150	0.34763	334.358	15.40	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	657.35750	0.65736	634.73150	0.63473	657.358	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	805.74520	0.80575	780.99780	0.78100	805.745	15.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	282.74520	0.28275	293.89780	0.29390	282.745	15.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	177.85140	0.17785	184.86270	0.18486	177.851	17.77	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,300.85140	1.30085	1,271.96270	1.27196	1,300.851	17.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	143.65520	0.14366	149.24480	0.14924	143.655	18.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,566.65520	1.56666	1,536.34480	1.53634	1,566.655	18.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,657.25860		1.65726		1,626.55110	1.62655	1,657.259	18.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	134.25860		0.13426		139.45110	0.13945	134.259	18.90	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	117.89530		0.11790		122.39840	0.12240	117.895	19.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,840.89530		1.84090		1,809.49840	1.80950	1,840.895	19.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	114.96760		0.11497		119.34740	0.11935	114.968	19.58	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,877.96760		1.87797		1,846.44740	1.84645	1,877.968	19.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	98.31010		0.09831		101.98100	0.10198	98.310	20.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,121.31010		2.12131		2,089.08100	2.08908	2,121.310	20.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	89.32960		0.08933		92.52930	0.09253	89.330	22.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,512.32960		2.51233		2,479.62930	2.47963	2,512.330	22.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.48520		10.48520		10.52110	10.52110		14.53	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,728.21450		1.72821		1,763.29820	1.76330	1,728.215	14.73	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	23.01450		0.02301		22.19820	0.02220	23.014	14.73	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	260.79990		0.26080		247.99660	0.24800	260.800	13.59	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	615.99990		0.61600		639.09660	0.63910	616.000	13.59	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	120.20720		0.12021		124.75320	0.12475	120.207	19.55	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,875.00720		1.87501		1,843.65320	1.84365	1,875.007	19.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.59210		10.59210		10.62790	10.62790		15.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	836.42650		0.83643		861.25320	0.86125	836.426	13.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	234.32650		0.23433		223.35320	0.22335	234.327	13.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	829.90780		0.82991		854.58660	0.85459	829.908	13.60	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	237.80780		0.23781		226.68660	0.22669	237.808	13.60	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	823.41900		0.82342		847.94930	0.84795	823.419	13.61	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	241.31900		0.24132		230.04930	0.23005	241.319	13.61	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	651.88600		0.65189		672.24270	0.67224	651.886	14.33	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	389.78600		0.38979		374.34270	0.37434	389.786	14.33	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	211.90490		0.21190		219.23350	0.21923	211.905	18.78	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,689.80490		1.68980		1,661.33350	1.66133	1,689.805	18.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.63220		10.63220		10.66800	10.66800		15.08	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,742.69000		2.74269		2,778.72390	2.77872	2,742.690	16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.49000		0.01049		10.72390	0.01072	10.490	16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,253.87520		2.25388		2,289.34760	2.28935	2,253.875	15.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	21.67520		0.02168		21.34760	0.02135	21.675	15.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,779.60420		1.77960		1,814.04400	1.81404	1,779.604	14.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	47.40420		0.04740		46.04400	0.04604	47.404	14.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,687.43150		1.68743		1,721.75380	1.72175	1,687.431	14.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	55.23150		0.05523		53.75380	0.05375	55.231	14.26	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,418.02820		1.41803		1,451.93230	1.45193	1,418.028	13.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	85.82820		0.08583		83.93230	0.08393	85.828	13.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,164.85310		1.16485		1,195.47840	1.19548	1,164.853	13.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	132.65310		0.13265		127.47840	0.12748	132.653	13.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	946.89540		0.94690		973.87380	0.97387	946.895	13.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	214.69540		0.21470		205.87380	0.20587	214.695	13.64	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	880.31670		0.88032		907.14500	0.90715	880.317	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	248.11670		0.24812		239.14500	0.23915	248.117	13.70	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	720.82730		0.72083		740.03140	0.74003	720.827	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	378.62730		0.37863		362.03140	0.36203	378.627	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	715.96130		0.71596		735.07880	0.73508	715.961	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	383.76130		0.38376		367.07880	0.36708	383.761	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	711.12570		0.71113		730.16440	0.73016	711.126	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	388.92570		0.38893		372.16440	0.37216	388.926	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	465.48690		0.46549		479.70570	0.47971	465.487	15.94	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	783.28690		0.78329		761.70570	0.76171	783.287	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	252.03360		0.25203		260.33160	0.26033	252.034	18.54	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,619.83360		1.61983		1,592.33160	1.59233	1,619.834	18.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	239.11810		0.23912		246.94940	0.24695	239.118	18.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,706.91810		1.70692		1,678.94940	1.67895	1,706.918	18.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	40,778.82270	0.40779	38,691.84970	0.38692	40,778.823	14.25	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	24,553.98300	0.24554	26,020.34130	0.26020	24,553.983	14.28	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	41,453.98300	0.41454	39,350.34130	0.39350	41,453.983	14.28	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.47700	10.47700	10.51290	10.51290	14.52	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	36,741.21660	0.36741	38,198.46650	0.38198	36,741.217	15.08	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	58,041.21660	0.58041	55,908.46650	0.55908	58,041.217	15.08	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	36,425.61980	0.36426	37,870.91490	0.37871	36,425.620	15.11	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	58,725.61980	0.58726	56,580.91490	0.56581	58,725.620	15.11	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	36,113.39830	0.36113	37,546.51450	0.37547	36,113.398	15.13	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	59,413.39830	0.59413	57,256.51450	0.57257	59,413.398	15.13	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				16.64130	16.64130	16.72520	16.72520	12.26	39,107,055.00	2,350	30,032.00	
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	1,751.41130	1.75141	1,835.35930	1.83536	1,751.411	17.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	0.11130	0.00011	0.15930	0.00016	0.111	17.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	1,741.41880	1.74142	1,825.36180	1.82536	1,741.419	17.87	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	0.11880	0.00012	0.16180	0.00016	0.119	17.87	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	1,731.42660	1.73143	1,815.36440	1.81536	1,731.427	17.86	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	0.12660	0.00013	0.16440	0.00016	0.127	17.86	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				16.86830	16.86830	16.95280	16.95280	12.87	0.00	0	5,840.00	
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	4,021.05950	4.02106	4,105.38820	4.10539	4,021.060	19.67	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	2.75950	0.00276	2.58820	0.00259	2.759	19.67	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	3,871.76820	3.87177	3,956.03930	3.95604	3,871.768	19.41	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	3.46820	0.00347	3.23930	0.00324	3.468	19.41	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	2,631.54370	2.63154	2,715.58770	2.71559	2,631.544	15.95	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	13.24370	0.01324	12.78770	0.01279	13.244	15.95	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	2,591.99490	2.59199	2,676.00600	2.67601	2,591.995	15.81	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	13.69490	0.01369	13.20600	0.01321	13.695	15.81	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	2,582.11040	2.58211	2,666.11330	2.66611	2,582.110	15.78	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	13.81040	0.01381	13.31330	0.01331	13.810	15.78	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	2,572.22750	2.57223	2,656.22170	2.65622	2,572.228	15.74	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	13.92750	0.01393	13.42170	0.01342	13.928	15.74	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	2,384.68610	2.38469	2,468.48980	2.46849	2,384.686	15.08	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	16.38610	0.01639	15.68980	0.01569	16.386	15.08	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Call	1,514.81530	1.51482	1,592.39110	1.59239	1,514.815	12.55	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Put	46.51530	0.04652	39.59110	0.03959	46.515	12.55	0.00	0	7,500.00
£ / R	On	17/03/2014			Foreign Exchange Future		17.00	Call	416.25920	0.41626	453.90270	0.45390	416.259	13.04	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		17.00	Put	547.95920	0.54796	501.10270	0.50110	547.959	13.04	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.40	Call	111.11180	0.11111	123.43490	0.12343	111.112	15.25	0.00	0	4,700.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.40	Put	1,642.81180	1.64281	1,570.63490	1.57063	1,642.812	15.25	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				17.07730	17.07730	17.16200	17.16200	13.67	0.00	0	250.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	1,271.05760	1.27106	1,337.30780	1.33731	1,271.058	12.80	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	233.75760	0.23376	215.30780	0.21531	233.758	12.80	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	1,263.82570	1.26383	1,329.91100	1.32991	1,263.826	12.80	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	236.52570	0.23653	217.91100	0.21791	236.526	12.80	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	1,256.61270	1.25661	1,322.53260	1.32253	1,256.613	12.80	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	239.31270	0.23931	220.53260	0.22053	239.313	12.80	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Call	770.92420	0.77092	818.16770	0.81817	770.924	13.46	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Put	573.62420	0.57362	536.16770	0.53617	573.624	13.46	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future				17.31550	17.31550	17.40050	17.40050	14.33	0.00	0	0.00	
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	1,098.55790	1.09856	1,147.05890	1.14706	1,098.558	13.83	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	623.05790	0.62306	586.55890	0.58656	623.058	13.83	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	1,093.54830	1.09355	1,141.88320	1.14188	1,093.548	13.84	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	628.04830	0.62805	591.38320	0.59138	628.048	13.84	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	1,088.55940	1.08856	1,136.73420	1.13673	1,088.559	13.85	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	633.05940	0.63306	596.23420	0.59623	633.059	13.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09965	0.09965		0.10009	0.10009		14.47	0.00	0	14,314.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	965.88260	0.00966	1,010.06490	0.01010	0.01010	965.883	20.83	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	0.78260	0.00001	1.06490	0.00001	0.00001	0.783	20.83	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future	96.27080	0.00096	129.61010	0.00130	0.00130	96.271	14.47	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future	131.17080	0.00131	120.61010	0.00121	0.00121	131.171	14.47	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future	1.11190	0.00001	2.05960	0.00002	0.00002	1.112	20.89	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future	1,036.01190	0.01036	993.05960	0.00993	0.00993	1,036.012	20.89	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10115	0.10115	0.10159	0.10159	0.10159		15.39	0.00	0	50.00
¥ / R	On	17/03/2014	0.09	Call	Foreign Exchange Future	1,132.58340	0.01133	1,180.34800	0.01180	0.01180	1,132.583	13.69	0.00	0	0.00
¥ / R	On	17/03/2014	0.09	Put	Foreign Exchange Future	17.78340	0.00018	21.54800	0.00022	0.00022	17.783	13.69	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Call	Foreign Exchange Future	396.20020	0.00396	436.64670	0.00437	0.00437	396.200	15.39	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Put	Foreign Exchange Future	281.40020	0.00281	277.84670	0.00278	0.00278	281.400	15.39	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Call	Foreign Exchange Future	115.81400	0.00116	134.38760	0.00134	0.00134	115.814	18.23	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Put	Foreign Exchange Future	1,001.01400	0.01001	975.58760	0.00976	0.00976	1,001.014	18.23	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.86690	13.86690	13.91520	13.91520	13.91520		12.22	15,253,590.00	1,100	76,874.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future	2,666.90470	2.66690	2,715.21050	2.71521	2.71521	2,666.905	27.26	0.00	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future	0.00470	0.00000	0.01050	0.00001	0.00001	0.005	27.26	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future	2,423.90890	2.42391	2,472.21670	2.47222	2.47222	2,423.909	25.53	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future	0.00890	0.00001	0.01670	0.00002	0.00002	0.009	25.53	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future	2,373.91020	2.37391	2,422.21850	2.42222	2.42222	2,373.910	25.17	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future	0.01020	0.00001	0.01850	0.00002	0.00002	0.010	25.17	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future	2,323.91170	2.32391	2,372.22040	2.37222	2.37222	2,323.912	24.82	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future	0.01170	0.00001	0.02040	0.00002	0.00002	0.012	24.82	0.00	0	0.00
€ / R	On	13/12/2013	12.25	Call	Foreign Exchange Future	1,616.99350	1.61699	1,665.29770	1.66530	1.66530	1,616.994	19.78	0.00	0	0.00
€ / R	On	13/12/2013	12.25	Put	Foreign Exchange Future	0.09350	0.00009	0.09770	0.00010	0.00010	0.093	19.78	0.00	0	22,875.00
€ / R	On	13/12/2013	12.30	Put	Foreign Exchange Future	0.11000	0.00011	0.11070	0.00011	0.00011	0.110	19.43	0.00	0	10,800.00
€ / R	On	13/12/2013	12.30	Call	Foreign Exchange Future	1,567.01000	1.56701	1,615.31070	1.61531	1.61531	1,567.010	19.43	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future	1,367.11620	1.36712	1,415.38780	1.41539	1.41539	1,367.116	18.00	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future	0.21620	0.00022	0.18780	0.00019	0.00019	0.216	18.00	0.00	0	200.00
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future	1,267.22440	1.26722	1,315.48620	1.31549	1.31549	1,267.224	17.37	0.00	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future	0.32440	0.00032	0.28620	0.00029	0.00029	0.324	17.37	0.00	0	200.00
€ / R	On	13/12/2013	12.70	Put	Foreign Exchange Future	0.49140	0.00049	0.43960	0.00044	0.00044	0.491	16.74	0.00	0	25,925.00
€ / R	On	13/12/2013	12.70	Call	Foreign Exchange Future	1,167.39140	1.16739	1,215.63960	1.21564	1.21564	1,167.391	16.74	0.00	0	0.00
€ / R	On	13/12/2013	12.75	Call	Foreign Exchange Future	1,117.50700	1.11751	1,165.74620	1.16575	1.16575	1,117.507	16.43	0.00	0	0.00
€ / R	On	13/12/2013	12.75	Put	Foreign Exchange Future	0.60700	0.00061	0.54620	0.00055	0.00055	0.607	16.43	0.00	0	800.00
€ / R	On	13/12/2013	12.85	Call	Foreign Exchange Future	1,017.83280	1.01783	1,066.04820	1.06605	1.06605	1,017.833	15.80	0.00	0	0.00
€ / R	On	13/12/2013	12.85	Put	Foreign Exchange Future	0.93280	0.00093	0.84820	0.00085	0.00085	0.933	15.80	0.00	0	15,000.00
€ / R	On	13/12/2013	12.95	Put	Foreign Exchange Future	1.44760	0.00145	1.32660	0.00133	0.00133	1.448	15.17	0.00	0	12,600.00
€ / R	On	13/12/2013	12.95	Call	Foreign Exchange Future	918.34760	0.91835	966.52660	0.96653	0.96653	918.348	15.17	0.00	0	0.00
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future	769.74880	0.76975	817.82710	0.81783	0.81783	769.749	14.23	0.00	0	200.00
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future	2.84880	0.00285	2.62710	0.00263	0.00263	2.849	14.23	0.00	0	6,100.00
€ / R	On	13/12/2013	13.20	Call	Foreign Exchange Future	671.42720	0.67143	719.37510	0.71938	0.71938	671.427	13.60	0.00	0	0.00
€ / R	On	13/12/2013	13.20	Put	Foreign Exchange Future	4.52720	0.00453	4.17510	0.00418	0.00418	4.527	13.60	0.00	0	0.00
€ / R	On	13/12/2013	13.40	Put	Foreign Exchange Future	15.24330	0.01524	12.83630	0.01284	0.01284	15.243	13.21	0.00	0	3,600.00
€ / R	On	13/12/2013	13.40	Call	Foreign Exchange Future	482.14330	0.48214	528.03630	0.52804	0.52804	482.143	13.21	0.00	0	0.00
€ / R	On	13/12/2013	14.00	Call	Foreign Exchange Future	81.32800	0.08133	98.50670	0.09851	0.09851	81.328	12.66	0.00	0	200.00
€ / R	On	13/12/2013	14.00	Put	Foreign Exchange Future	214.42800	0.21443	183.30670	0.18331	0.18331	214.428	12.66	0.00	0	0.00
€ / R	On	13/12/2013	14.15	Call	Foreign Exchange Future	45.80720	0.04581	56.50320	0.05650	0.05650	45.807	13.31	0.00	0	15,250.00
€ / R	On	13/12/2013	14.15	Put	Foreign Exchange Future	328.90720	0.32891	291.30320	0.29130	0.29130	328.907	13.31	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Put	Foreign Exchange Future	549.80210	0.54980	505.84670	0.50585	0.50585	549.802	14.39	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Call	Foreign Exchange Future	16.70210	0.01670	21.04670	0.02105	0.02105	16.702	14.39	0.00	0	12,600.00
€ / R	On	13/12/2013	14.65	Call	Foreign Exchange Future	6.01220	0.00601	7.64270	0.00764	0.00764	6.012	15.49	0.00	0	12,200.00
€ / R	On	13/12/2013	14.65	Put	Foreign Exchange Future	789.11220	0.78911	742.44270	0.74244	0.74244	789.112	15.49	0.00	0	0.00
€ / R	On	13/12/2013	15.05	Call	Foreign Exchange Future	1.30360	0.00130	1.61400	0.00161	0.00161	1.304	17.36	0.00	0	10,800.00
€ / R	On	13/12/2013	15.05	Put	Foreign Exchange Future	1,184.40360	1.18440	1,136.41400	1.13641	1.13641	1,184.404	17.36	0.00	0	0.00
€ / R	On	13/12/2013	15.35	Put	Foreign Exchange Future	1,483.56190	1.48356	1,435.35800	1.43536	1.43536	1,483.562	18.78	0.00	0	0.00

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	15.35	Call		0.46190	0.00046		0.55800	0.00056	0.462	18.78	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future				14.06790	14.06790	14.11620	14.11620			12.77	267,290.10	19	27,905.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,598.21360		1.59821	1,644.95780	1.64496	1,598.214		13.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	20.31360		0.02031	18.75780	0.01876	20.314		13.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,588.49890		1.58850	1,635.21500	1.63522	1,588.499		13.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	20.59890		0.02060	19.01500	0.01902	20.599		13.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,578.78950		1.57879	1,625.47680	1.62548	1,578.790		13.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	20.88950		0.02089	19.27680	0.01928	20.889		13.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,443.36010		1.44336	1,489.58960	1.48959	1,443.360		12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	25.46010		0.02546	23.38960	0.02339	25.460		12.78	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,256.58130		1.25658	1,301.74640	1.30175	1,256.581		12.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	38.68130		0.03868	35.54640	0.03555	38.681		12.48	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	105.92300		0.10592	113.83990	0.11384	105.923		15.99	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,388.02300		1.38802	1,347.63990	1.34764	1,388.023		15.99	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future				14.25530	14.25530	14.30390	14.30390			13.49	0.00	0	700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	792.81940		0.79282	827.45720	0.82746	792.819		12.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	327.51940		0.32752	313.55720	0.31356	327.519		12.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	331.84800		0.33185	317.74560	0.31775	331.848		12.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	787.14800		0.78715	821.64560	0.82165	787.148		12.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	781.50520		0.78151	815.86990	0.81587	781.505		12.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	336.20520		0.33621	321.96990	0.32197	336.205		12.91	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future				14.47030	14.47030	14.51890	14.51890			14.24	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	784.41570		0.78442	814.01440	0.81401	784.416		14.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	654.11570		0.65412	635.11440	0.63511	654.116		14.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	780.12210		0.78012	809.60150	0.80960	780.122		14.03	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	659.82210		0.65982	640.70150	0.64070	659.822		14.03	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	775.85190		0.77585	805.20690	0.80521	775.852		14.04	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	665.55190		0.66555	646.30690	0.64631	665.552		14.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future				14.68080	14.68080	14.72900	14.72900			14.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	384.62820		0.38463	369.34780	0.36935	384.628		13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,375.42820		1.37543	1,408.34780	1.40835	1,375.428		13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,368.97100		1.36897	1,401.77700	1.40178	1,368.971		13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	388.17100		0.38817	372.77700	0.37278	388.171		13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,362.52920		1.36253	1,395.22650	1.39523	1,362.529		13.61	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	391.72920		0.39173	376.22650	0.37623	391.729		13.61	0.00	0	0.00
2025	On 06/02/2014	Bond Future				110.83223	110.83223	110.71517	110.71517				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	157.77000		0.15777	274.83000	0.27483	157.770			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	167.77000		0.16777	284.83000	0.28483	167.770			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	177.77000		0.17777	294.83000	0.29483	177.770			0.00	0	0.00
2038	On 06/02/2014	Bond Future				107.08256	107.08256	106.97556	106.97556				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	92.56000		0.09256	0.00000	0.00000	92.560			0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	14.44000	0.01444	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	82.56000		0.08256	0.00000	0.00000	82.560			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	24.44000	0.02444	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	72.56000		0.07256	0.00000	0.00000	72.560			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	34.44000	0.03444	0.000			0.00	0	0.00
2050	On 06/02/2014	Bond Future				111.50287	111.50287	111.49480	111.49480				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,512.87000		1.51287	1,504.80000	1.50480	1,512.870			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	1,502.87000		1.50287	1,494.80000	1.49480	1,502.870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 06/02/2014	Bond Future	110.00	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	1,492.87000	1.49287	1,484.80000	1.48480	1,492.870		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			412.24500	412.24500	411.97700	411.97700			0.00	0	0.00
AL37	On 08/05/2014	Index Future			417.66600	417.66600	417.39300	417.39300			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			484.67000	484.67000	484.14900	484.14900			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			491.04500	491.04500	490.51300	490.51300			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			436.06900	436.06900	435.65100	435.65100			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			441.80400	441.80400	441.37900	441.37900			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			447.89700	447.89700	447.47400	447.47400			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.28480	9.28480	9.30150	9.30150		12.20	4,001,748.80	431	8,864.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	984.83380	0.98483	1,001.53680	1.00154	984.834	17.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.03380	0.00003	0.03680	0.00004	0.034	17.20	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	685.45280	0.68545	702.15900	0.70216	685.453	15.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.65280	0.00065	0.65900	0.00066	0.653	15.97	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	96.37400	0.09637	91.32560	0.09133	96.374	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	81.17400	0.08117	92.82560	0.09283	81.174	12.20	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	32.78010	0.03278	38.93110	0.03893	32.780	13.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	207.98010	0.20798	197.43110	0.19743	207.980	13.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	30.85900	0.03086	36.71470	0.03671	30.859	13.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	216.05900	0.21606	205.21470	0.20521	216.059	13.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	224.24010	0.22424	213.10910	0.21311	224.240	13.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	29.04010	0.02904	34.60910	0.03461	29.040	13.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	13.68790	0.01369	16.52050	0.01652	13.688	13.91	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	328.88790	0.32889	315.02050	0.31502	328.888	13.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.38420	0.00038	0.55540	0.00056	0.384	19.55	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,015.58420	1.01558	999.05540	0.99906	1,015.584	19.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.01030	0.00001	0.01520	0.00002	0.010	18.40	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,315.21030	1.31521	1,298.51520	1.29852	1,315.210	18.40	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.36080	9.36080	9.37710	9.37710		11.92	0.00	0	3,887.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	187.94770	0.18795	196.06500	0.19607	187.948	12.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	317.14770	0.31715	308.96500	0.30896	317.148	12.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	184.29930	0.18430	192.31350	0.19231	184.299	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	323.49930	0.32350	315.21350	0.31521	323.499	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	180.71240	0.18071	188.62200	0.18862	180.712	12.12	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	329.91240	0.32991	321.52200	0.32152	329.912	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.43010	9.43010	9.44560	9.44560		12.03	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	174.00250	0.17400	179.87370	0.17987	174.003	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	633.90250	0.63390	624.27370	0.62427	633.903	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	641.42370	0.64142	631.69290	0.63169	641.424	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	171.52370	0.17152	177.29290	0.17729	171.524	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	169.08030	0.16908	174.77820	0.17478	169.080	12.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	648.98030	0.64898	639.17820	0.63918	648.980	12.71	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.51030	9.51030	9.52600	9.52600		12.21	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	400.21570	0.40022	408.52650	0.40853	400.216	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	429.91570	0.42992	422.52650	0.42253	429.916	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	395.96830	0.39597	404.22050	0.40422	395.968	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	435.66830	0.43567	428.22050	0.42822	435.668	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	391.76250	0.39176	399.95270	0.39995	391.763	12.28	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	441.46250	0.44146	433.95270	0.43395	441.463	12.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.63360		9.63360		9.65700	9.65700		11.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	12.03500		0.01204		20.33240	0.02033	12.035	12.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	318.43500		0.31843		303.33240	0.30333	318.435	12.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	11.19960		0.01120		19.10280	0.01910	11.200	12.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	327.59960		0.32760		312.10280	0.31210	327.600	12.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	10.41830		0.01042		17.94010	0.01794	10.418	12.77	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	336.81830		0.33682		320.94010	0.32094	336.818	12.77	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.74920		9.74920		9.77260	9.77260		11.74	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	177.28660		0.17729		187.09070	0.18709	177.287	12.25	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	368.08660		0.36809		354.49070	0.35449	368.087	12.25	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	174.13650		0.17414		183.81810	0.18382	174.137	12.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	374.93650		0.37494		361.21810	0.36122	374.937	12.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	171.03860		0.17104		180.59880	0.18060	171.039	12.31	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	381.83860		0.38184		367.99880	0.36800	381.839	12.31	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			22.06870		22.06870		-27.67780	-27.67780			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			577.48530		577.48530		607.23660	607.23660			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			357.85920		357.85920		390.91180	390.91180			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			201.59640		201.59640		232.59290	232.59290			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.57720		0.57720		0.80450	0.80450			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			14.38860		14.38860		-33.56790	-33.56790			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			595.04730		595.04730		612.06600	612.06600			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			657.34080		657.34080		675.43040	675.43040			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.27390		11.27390		11.29650	11.29650		12.41	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	492.28380		0.49228		514.64600	0.51465	492.284	14.54	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	8.38380		0.00838		8.14600	0.00815	8.384	14.54	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	482.82400		0.48282		505.13480	0.50513	482.824	14.50	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	8.92400		0.00892		8.63480	0.00863	8.924	14.50	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	473.39590		0.47340		495.65060	0.49565	473.396	14.46	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	9.49590		0.00950		9.15060	0.00915	9.496	14.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.44610		11.44610		11.46870	11.46870		13.33	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	407.22710		0.40723		421.57820	0.42158	407.227	13.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	251.12710		0.25113		242.87820	0.24288	251.127	13.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	401.96990		0.40197		416.22960	0.41623	401.970	13.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	255.86990		0.25587		247.52960	0.24753	255.870	13.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	396.76600		0.39677		410.93420	0.41093	396.766	13.13	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	260.66600		0.26067		252.23420	0.25223	260.666	13.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67490		1.67490		1.68050	1.68050		13.68	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	325.11400		0.03251		369.35280	0.03694	325.114	13.31	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	76.11400		0.00761		64.35280	0.00644	76.114	13.31	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	258.85780		0.02589		298.20470	0.02982	258.858	13.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	109.85780		0.01099		93.20470	0.00932	109.858	13.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	201.40250		0.02014		235.22570	0.02352	201.403	13.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	152.40250		0.01524		130.22570	0.01302	152.403	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.69420		1.69420		1.69950	1.69950		13.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	508.39780		0.05084	537.30530	0.05373	508.398		13.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	466.39780		0.04664	442.30530	0.04423	466.398		13.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	463.07760		0.04631	490.04260	0.04900	463.078		13.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	521.07760		0.05211	495.04260	0.04950	521.078		13.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	424.54390		0.04245	449.74980	0.04497	424.544		13.53	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	582.54390		0.05825	554.74980	0.05547	582.544		13.53	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.09784		113.09784	113.08969	113.08969				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,107.84000		2.10784	2,099.69000	2.09969	2,107.840			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	2,097.84000		2.09784	2,089.69000	2.08969	2,097.840			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	2,087.84000		2.08784	2,079.69000	2.07969	2,087.840			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.83451		82.95607	9.84610	82.87212				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	2,180.10000		2.18010	2,264.05000	2.26405	2,180.100			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	2,104.57000		2.10457	2,188.52000	2.18852	2,104.570			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,029.15000		2.02915	2,113.10000	2.11310	2,029.150			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.95836		80.26504	9.97040	80.17958				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	3,061.17000		3.06117	3,146.63000	3.14663	3,061.170			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	2,985.88000		2.98588	3,071.34000	3.07134	2,985.880			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	2,910.69000		2.91069	2,996.15000	2.99615	2,910.690			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			435.65300		435.65300	435.25500	435.25500				0.00	0	460.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	43,370.00000		4.33700	47,350.00000	4.73500	43,370.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	43,470.00000		4.34700	47,450.00000	4.74500	43,470.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	43,570.00000		4.35700	47,550.00000	4.75500	43,570.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI			447.47000		447.47000	447.06700	447.06700				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	125,200.00000		12.52000	129,230.00000	12.92300	125,200.000			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	125,300.00000		12.53000	129,330.00000	12.93300	125,300.000			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	125,400.00000		12.54000	129,430.00000	12.94300	125,400.000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014		Index Future	200.66300	200.66300		200.79500	200.79500			0.00	0	1,328.00
IGOV	On 08/05/2014		Index Future	203.32700	203.32700		203.46000	203.46000			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	543.83500	543.83500		543.99600	543.99600			0.00	0	190.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.20000	94.80000		5.20000	94.80000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.23000	94.77000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.29000	94.71000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.38000	94.62000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.46000	94.54000		5.49000	94.51000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.62000	94.38000		5.64000	94.36000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.70000	94.30000		5.72000	94.28000			0.00	0	5,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.07000	93.93000		6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.46000	93.54000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.79000	93.21000		6.82000	93.18000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.10000	92.90000		7.13000	92.87000			0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.40000	92.60000		7.42000	92.58000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.31660	8.31660		8.31300	8.31300		10.57	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	194.37550	0.19438		190.34140	0.19034	194.375	11.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	17.77550	0.01778		17.34140	0.01734	17.775	11.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	185.91230	0.18591		181.87220	0.18187	185.912	11.65	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	19.31230	0.01931		18.87220	0.01887	19.312	11.65	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	177.56630	0.17757		173.52300	0.17352	177.566	11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	20.96630	0.02097		20.52300	0.02052	20.966	11.58	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.39500	8.39500		8.38990	8.38990		9.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	334.26570	0.33427		331.53980	0.33154	334.266	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	79.26570	0.07927		81.63980	0.08164	79.266	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	327.15060	0.32715		324.47980	0.32448	327.151	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	82.15060	0.08215		84.57980	0.08458	82.151	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	320.11070	0.32011		317.49680	0.31750	320.111	9.94	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	85.11070	0.08511		87.59680	0.08760	85.111	9.94	0.00	0	0.00
QUANTO € / \$	On 13/12/2013		Foreign Exchange Future	1.36030	1.36030		1.36020	1.36020			0.00	0	5.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.36040	1.36040		1.36040	1.36040			27,208.00	20	20.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	10.04900	10.04900	0.09951	10.00660	10.00660		14.18	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	3,782.16690	0.37822	0.09951	3,491.55550	0.34916	3,782.167	16.11	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	192.16690	0.01922	0.09951	325.55550	0.03256	192.167	16.11	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	3,693.07790	0.36931	0.09951	3,407.19360	0.34072	3,693.078	16.06	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	203.07790	0.02031	0.09951	341.19360	0.03412	203.078	16.06	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	3,604.54140	0.36045	0.09951	3,323.48710	0.33235	3,604.541	16.00	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	214.54140	0.02145	0.09951	357.48710	0.03575	214.541	16.00	0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.07248	101.46203		8.09424	101.32613			0.00	0	11,259.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,467.18000	1.46718		1,603.08000	1.60308	1,467.180		0.00	0	0.00

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 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,403.50000		1.40350		1,539.40000	1.53940	1,403.500		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,339.86000		1.33986		1,475.76000	1.47576	1,339.860		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.17991		98.87989		8.20266	98.74162			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,674.76000		3.67476		3,813.03000	3.81303	3,674.760		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,611.01000		3.61101		3,749.28000	3.74928	3,611.010		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	3,547.31000		3.54731		3,685.58000	3.68558	3,547.310		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.29611		116.27068		6.33175	116.21371			0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	98.18000		0.09818		88.36000	0.08836	98.180		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,154.25000		1.15425		1,201.40000	1.20140	1,154.250		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	101.04000		0.10104		91.00000	0.09100	101.040		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,140.91000		1.14091		1,187.84000	1.18784	1,140.910		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	103.96000		0.10396		93.70000	0.09370	103.960		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,127.64000		1.12764		1,174.35000	1.17435	1,127.640		0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.49479		110.99214		6.53818	110.93379			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	90.71000		0.09071		84.70000	0.08470	90.710		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,866.13000		1.86613		1,918.47000	1.91847	1,866.130		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	92.37000		0.09237		86.27000	0.08627	92.370		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,854.03000		1.85403		1,906.28000	1.90628	1,854.030		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	94.06000		0.09406		87.86000	0.08786	94.060		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,841.96000		1.84196		1,894.11000	1.89411	1,841.960		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.71064		112.52403		6.76284	112.46700			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	712.18000		0.71218		655.01000	0.65501	712.180		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	680.09000		0.68009		679.95000	0.67995	680.090		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	717.70000		0.71770		660.38000	0.66038	717.700		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	674.69000		0.67469		674.40000	0.67440	674.690		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	723.62000		0.72362		666.16000	0.66616	723.620		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	669.69000		0.66969		669.26000	0.66926	669.690		0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.06995		107.27164		7.13793	107.21449			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	361.89000		0.36189		317.58000	0.31758	361.890		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,106.24000		1.10624		1,119.08000	1.11908	1,106.240		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	364.67000		0.36467		320.19000	0.32019	364.670		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,100.51000		1.10051		1,113.18000	1.11318	1,100.510		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	367.47000		0.36747		322.82000	0.32282	367.470		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,094.81000		1.09481		1,107.31000	1.10731	1,094.810		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.38654		117.91519		8.40304	117.77245			0.00	0	60,360.00
R186	On 06/02/2014	Bond Future	7.74	Call	805.36000		0.80536		733.86000	0.73386	805.360		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,596.94000		6.59694		6,668.18000	6.66818	6,596.940		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	824.31000		0.82431		751.82000	0.75182	824.310		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,523.29000		6.52329		6,593.54000	6.59354	6,523.290		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	843.59000		0.84359		770.10000	0.77010	843.590		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,450.06000		6.45006		6,519.31000	6.51931	6,450.060		0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,591.78000		4.59178		4,450.22000	4.45022	4,591.780		0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,503.52000		1.50352		1,504.70000	1.50470	1,503.520		0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.49192		119.46598		8.50911	119.32073			0.00	0	640.00

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	7.09	Call	605.46000		0.60546		593.97000	0.59397	605.460	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,362.99000		13.36299	13,496.75000	13.49675	13,362.990	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	616.10000		0.61610	604.41000	0.60441	616.100	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	13,275.89000		13.27589	13,409.45000	13.40945	13,275.890	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	626.89000		0.62689	615.01000	0.61501	626.890	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	13,189.05000		13.18905	13,322.42000	13.32242	13,189.050	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.50	Call	1,177.43000		1.17743	1,155.93000	1.15593	1,177.430	12.83	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	7.50	Put	10,010.14000		10.01014	10,133.89000	10.13389	10,010.140	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.25	Call	3,210.86000		3.21086	0.00000	0.00000	3,210.860	13.09	25,686,880.00	8,000	8,000.00	
R186	On 08/05/2014	Bond Future	8.25	Put	5,282.49000		5.28249	0.00000	0.00000	5,282.490	13.09	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Call	4,190.69000		4.19069	4,128.52000	4.12852	4,190.690	13.18	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Put	4,122.39000		4.12239	4,205.47000	4.20547	4,122.390	13.18	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	9.25	Call	7,949.59000		7.94959	0.00000	0.00000	7,949.590	13.53	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.25	Put	1,780.17000		1.78017	0.00000	0.00000	1,780.170	13.53	14,241,360.00	8,000	8,000.00	
R186	On 07/08/2014	Bond Future			8.59211		115.82315	8.60967	115.67812		13.64	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	4,080.53000		4.08053	3,856.59000	3.85659	4,080.530	13.56	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	6,616.31000		6.61631	6,537.40000	6.53740	6,616.310	13.56	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	4,116.38000		4.11638	3,891.91000	3.89191	4,116.380	13.57	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	6,566.98000		6.56698	6,487.54000	6.48754	6,566.980	13.57	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	4,152.41000		4.15241	3,927.42000	3.92742	4,152.410	13.57	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	6,517.91000		6.51791	6,437.95000	6.43795	6,517.910	13.57	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	4,017.95000		4.01795	3,918.91000	3.91891	4,017.950	13.85	0.00	0	840.00	
R186	On 07/08/2014	Bond Future	8.92	Call	6,684.09000		6.68409	6,440.02000	6.44002	6,684.090	13.85	0.00	0	0.00	
R186	On 06/11/2014	Bond Future			8.69642		117.42464	8.71456	117.27829		13.13	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Call	3,937.31000		3.93731	3,757.57000	3.75757	3,937.310	12.91	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Put	8,556.97000		8.55697	8,523.58000	8.52358	8,556.970	12.91	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Call	3,969.46000		3.96946	3,788.79000	3.78879	3,969.460	12.91	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Put	8,503.81000		8.50381	8,469.49000	8.46949	8,503.810	12.91	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Call	4,001.33000		4.00133	3,820.16000	3.82016	4,001.330	12.92	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Put	8,450.46000		8.45046	8,415.64000	8.41564	8,450.460	12.92	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Call	7,994.16000		7.99416	7,781.77000	7.78177	7,994.160	13.32	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Put	4,258.26000		4.25826	4,192.22000	4.19222	4,258.260	13.32	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	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R197	On 06/02/2014	Bond Future			276.24037		276.24037	276.67430	276.67430		0.00	0	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	0.00	
R197	On 06/02/2014	Bond Future	279.99	Put	3,749.63000		3.74963	3,315.70000	3.31570	3,749.630	0.00	0	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	0.00	
R197	On 06/02/2014	Bond Future	280.00	Put	3,759.63000		3.75963	3,325.70000	3.32570	3,759.630	0.00	0	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	0.00	
R197	On 06/02/2014	Bond Future	280.01	Put	3,769.63000		3.76963	3,335.70000	3.33570	3,769.630	0.00	0	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R201	On 06/02/2014	Bond Future			4.50847		104.76747	4.43192	104.83311		1.12	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	654.54000		0.65454	714.66000	0.71466	654.540	1.16	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	30.51000		0.03051	24.99000	0.02499	30.510	1.16	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	662.03000		0.66203	722.32000	0.72232	662.030	1.16	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	29.51000		0.02951	24.16000	0.02416	29.510	1.16	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	669.64000		0.66964	730.00000	0.73000	669.640	1.16	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	28.63000		0.02863	23.35000	0.02335	28.630	1.16	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.30	Put	1,695.95000		1.69595	1,700.91000	1.70091	1,695.950	4.44	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Call	1,417.16000		1.41716	1,366.56000	1.36656	1,417.160	4.44	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Call	1,430.40000		1.43040	1,379.97000	1.37997	1,430.400	4.44	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Put	1,681.51000		1.68151	1,686.64000	1.68664	1,681.510	4.44	0.00	0	0.00	
R203	On 06/11/2014	Bond Future			7.58252	102.96098		7.60443	102.90528		4.33	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.84	Call	915.51000		0.91551	852.42000	0.85242	915.510	4.24	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.84	Put	2,825.79000		2.82579	2,818.40000	2.81840	2,825.790	4.24	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Call	924.59000		0.92459	861.25000	0.86125	924.590	4.25	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Put	2,808.85000		2.80885	2,801.21000	2.80121	2,808.850	4.25	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Call	933.73000		0.93373	870.14000	0.87014	933.730	4.25	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Put	2,791.97000		2.79197	2,784.08000	2.78408	2,791.970	4.25	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R2037	On 06/02/2014	Bond Future			9.27146	92.96974		9.28789	92.82397		0.00	0	1,652.00		
R2037	On 06/02/2014	Bond Future	9.37	Call	868.73000		0.86873	722.96000	0.72296	868.730	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	956.16000		0.95616	810.39000	0.81039	956.160	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	1,043.45000		1.04345	897.68000	0.89768	1,043.450	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			9.37611	94.19240		9.39314	94.04413		0.00	0	0.00		
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0.00		
R2037	On 08/05/2014	Bond Future	9.37	Put	53.30000		0.05330	201.57000	0.20157	53.300	0.00	0	0.00		
R2037	On 08/05/2014	Bond Future	9.38	Call	33.90000		0.03390	0.00000	0.00000	33.900	0.00	0	0.00		
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	114.37000	0.11437	0.000	0.00	0	0.00		
R2037	On 08/05/2014	Bond Future	9.39	Call	120.96000		0.12096	0.00000	0.00000	120.960	0.00	0	0.00		
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	27.31000	0.02731	0.000	0.00	0	0.00		
R2037	On 07/08/2014	Bond Future			9.47879	91.23423		9.49617	91.08572		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	3,883.22000		3.88322	4,031.73000	4.03173	3,883.220	0.00	0	0.00		
R2037	On 07/08/2014	Bond Future	9.05	Put	3,791.78000		3.79178	3,940.29000	3.94029	3,791.780	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	3,700.48000		3.70048	3,848.99000	3.84899	3,700.480	0.00	0	0.00		
R204	On 06/02/2014	Bond Future			7.34825	103.75064		7.36525	103.68114		7.06	0.00	0	28,279.00	
R204	On 06/02/2014	Bond Future	6.39	Call	152.29000		0.15229	137.07000	0.13707	152.290	6.86	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	4,164.63000		4.16463	4,218.91000	4.21891	4,164.630	6.86	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	156.58000		0.15658	141.21000	0.14121	156.580	6.86	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	4,126.07000		4.12607	4,180.20000	4.18020	4,126.070	6.86	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	160.97000		0.16097	145.46000	0.14546	160.970	6.86	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	4,087.63000		4.08763	4,141.62000	4.14162	4,087.630	6.86	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			7.48278	105.11510		7.50105	105.04415		6.43	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	203.17000		0.20317	198.49000	0.19849	203.170	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	6,001.94000		6.00194	6,068.21000	6.06821	6,001.940	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	207.08000		0.20708	202.31000	0.20231	207.080	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	5,964.30000		5.96430	6,030.48000	6.03048	5,964.300	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	211.06000		0.21106	206.20000	0.20620	211.060	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	5,926.74000		5.92674	5,992.83000	5.99283	5,926.740	6.24	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			7.61307	102.53395		7.63207	102.46398		6.68	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	2,586.08000		2.58608	2,584.14000	2.58414	2,586.080	6.62	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	1,946.05000		1.94605	1,874.14000	1.87414	1,946.050	6.62	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	1,963.25000		1.96325	1,891.13000	1.89113	1,963.250	6.62	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	2,566.17000		2.56617	2,564.02000	2.56402	2,566.170	6.62	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.46	Call	1,980.54000		1.98054		1,908.22000	1.90822	1,980.540	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,546.36000		2.54636		2,544.01000	2.54401	2,546.360	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,580.42000		2.58042		2,506.19000	2.50619	2,580.420	6.69	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,967.74000		1.96774		1,963.48000	1.96348	1,967.740	6.69	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.75766		103.95163		7.77786	103.88133		6.55	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,473.09000		1.47309		1,355.80000	1.35580	1,473.090	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,189.56000		4.18956		4,142.57000	4.14257	4,189.560	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,485.65000		1.48565		1,368.01000	1.36801	1,485.650	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,166.17000		4.16617		4,118.83000	4.11883	4,166.170	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,498.29000		1.49829		1,380.29000	1.38029	1,498.290	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,142.86000		4.14286		4,095.16000	4.09516	4,142.860	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,063.85000		3.06385		2,925.02000	2.92502	3,063.850	6.61	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,258.93000		2.25893		2,190.40000	2.19040	2,258.930	6.61	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.63985		98.70176		7.65668	98.62365		8.71	112,520,006.40	1,140	19,842.00
R207	On 06/02/2014	Bond Future	6.64	Call	175.20000		0.17520		151.84000	0.15184	175.200	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,955.17000		4.95517		5,009.92000	5.00992	4,955.170	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	180.00000		0.18000		156.41000	0.15641	180.000	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,910.77000		4.91077		4,965.29000	4.96529	4,910.770	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	184.90000		0.18490		161.09000	0.16109	184.900	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,866.51000		4.86651		4,920.81000	4.92081	4,866.510	8.47	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.76952		99.99979		7.78741	99.92011		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	211.54000		0.21154		207.06000	0.20706	211.540	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,569.88000		7.56988		7,645.08000	7.64508	7,569.880	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	215.55000		0.21555		210.99000	0.21099	215.550	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,525.23000		7.52523		7,600.35000	7.60035	7,525.230	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	219.62000		0.21962		214.98000	0.21498	219.620	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,480.66000		7.48066		7,555.70000	7.55570	7,480.660	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.89542		97.73908		7.91391	97.66017		8.31	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,257.31000		2.25731		2,158.80000	2.15880	2,257.310	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,139.31000		3.13931		3,119.71000	3.11971	3,139.310	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,115.59000		3.11559		3,095.75000	3.09575	3,115.590	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,276.75000		2.27675		2,178.00000	2.17800	2,276.750	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,296.29000		2.29629		2,197.30000	2.19730	2,296.290	8.24	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,091.99000		3.09199		3,071.91000	3.07191	3,091.990	8.24	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.02663		99.09049		8.04606	99.01111		8.42	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,987.44000		1.98744		1,810.00000	1.81000	1,987.440	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,844.55000		4.84455		4,746.49000	4.74649	4,844.550	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,002.88000		2.00288		1,825.02000	1.82502	2,002.880	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,817.65000		4.81765		4,719.17000	4.71917	4,817.650	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,018.41000		2.01841		1,840.12000	1.84012	2,018.410	8.29	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,790.86000		4.79086		4,691.95000	4.69195	4,790.860	8.29	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

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			9.34186		73.76890		9.35363	73.68519		19.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,874.41000		3.87441	3,760.44000	3.76044	3,874.410	3,874.410	19.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,074.78000		6.07478	6,044.52000	6.04452	6,074.780	6,074.780	19.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,905.32000		3.90532	3,791.11000	3.79111	3,905.320	3,905.320	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,031.11000		6.03111	6,000.61000	6.00061	6,031.110	6,031.110	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,936.35000		3.93635	3,821.90000	3.82190	3,936.350	3,936.350	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,987.68000		5.98768	5,956.94000	5.95694	5,987.680	5,987.680	19.80	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.43612		71.64395		9.44819	71.55950		20.12	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,138.03000		4.13803	4,045.32000	4.04532	4,138.030	4,138.030	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,373.04000		7.37304	7,364.78000	7.36478	7,373.040	7,373.040	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,167.40000		4.16740	4,074.47000	4.07447	4,167.400	4,167.400	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,327.41000		7.32741	7,318.93000	7.31893	7,327.410	7,327.410	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,196.87000		4.19687	4,103.73000	4.10373	4,196.870	4,196.870	19.87	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,281.99000		7.28199	7,273.30000	7.27330	7,281.990	7,281.990	19.87	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.19866		161.19866		161.76896	161.76896			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	278.96000	0.27896	0.000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	291.34000		0.29134	0.00000	0.00000	291.340	291.340		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	268.96000	0.26896	0.000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	301.34000		0.30134	0.00000	0.00000	301.340	301.340		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	258.96000	0.25896	0.000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	311.34000		0.31134	0.00000	0.00000	311.340	311.340		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.02261		129.02261		129.02094	129.02094			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	32.61000		0.03261	30.94000	0.03094	32.610	32.610		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	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	22.61000		0.02261	20.94000	0.02094	22.610	22.610		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	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	12.61000		0.01261	10.94000	0.01094	12.610	12.610		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	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.51546		131.51546		131.65492	131.65492			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	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,474.54000		1.47454	1,335.08000	1.33508	1,474.540	1,474.540		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	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,484.54000		1.48454	1,345.08000	1.34508	1,484.540	1,484.540		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	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,494.54000		1.49454	1,355.08000	1.35508	1,494.540	1,494.540		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.96660		86.14926		8.98304	86.02515		17.65	4,824,358.56	56	21,077.00
R213	On 06/02/2014	Bond Future	8.29	Call	803.85000		0.80385	724.45000	0.72445	803.850	803.850	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,155.34000		6.15534	6,200.05000	6.20005	6,155.340	6,155.340	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	821.07000		0.82107	740.82000	0.74082	821.070	821.070	17.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.30	Put	6,089.88000	6.08988	6.133.74000	6.13374	6,089.880	17.33	0.00	0	0.00		
R213	On 06/02/2014	Bond Future	8.31	Call	838.56000	0.83856	757.46000	0.75746	838.560	17.34	0.00	0	0.00		
R213	On 06/02/2014	Bond Future	8.31	Put	6,024.80000	6.02480	6,067.81000	6.06781	6,024.800	17.34	0.00	0	0.00		
R213	On 08/05/2014	Bond Future			9.06524	83.74475	9.08225	83.61860		17.98	0.00	0	0.00		
R213	On 08/05/2014	Bond Future	7.64	Call	684.43000	0.68443	673.24000	0.67324	684.430	17.56	0.00	0	0.00		
R213	On 08/05/2014	Bond Future	7.64	Put	12,331.85000	12.33185	12,446.81000	12.44681	12,331.850	17.56	0.00	0	0.00		
R213	On 08/05/2014	Bond Future	7.65	Call	695.21000	0.69521	683.84000	0.68384	695.210	17.56	0.00	0	0.00		
R213	On 08/05/2014	Bond Future	7.65	Put	12,252.93000	12.25293	12,367.71000	12.36771	12,252.930	17.56	0.00	0	0.00		
R213	On 08/05/2014	Bond Future	7.66	Call	706.12000	0.70612	694.58000	0.69458	706.120	17.56	0.00	0	0.00		
R213	On 08/05/2014	Bond Future	7.66	Put	12,174.26000	12.17426	12,288.87000	12.28887	12,174.260	17.56	0.00	0	0.00		
R213	On 07/08/2014	Bond Future			9.16070	84.90021	9.17804	84.77384		18.01	0.00	0	0.00		
R213	On 07/08/2014	Bond Future	8.84	Call	3,969.80000	3.96980	3,794.24000	3.79424	3,969.800	17.84	0.00	0	0.00		
R213	On 07/08/2014	Bond Future	8.84	Put	6,359.02000	6.35902	6,309.83000	6.30983	6,359.020	17.84	0.00	0	0.00		
R213	On 07/08/2014	Bond Future	8.85	Put	6,314.38000	6.31438	6,264.80000	6.26480	6,314.380	17.84	0.00	0	0.00		
R213	On 07/08/2014	Bond Future	8.85	Call	4,001.17000	4.00117	3,825.22000	3.82522	4,001.170	17.84	0.00	0	0.00		
R213	On 07/08/2014	Bond Future	8.86	Call	4,032.67000	4.03267	3,856.34000	3.85634	4,032.670	17.84	0.00	0	0.00		
R213	On 07/08/2014	Bond Future	8.86	Put	6,269.96000	6.26996	6,220.00000	6.22000	6,269.960	17.84	0.00	0	0.00		
R213	On 06/11/2014	Bond Future			9.26164	82.53586	9.27946	82.40829		18.05	0.00	0	0.00		
R213	On 06/11/2014	Bond Future	8.84	Call	4,374.24000	4.37424	4,208.57000	4.20857	4,374.240	17.87	0.00	0	0.00		
R213	On 06/11/2014	Bond Future	8.84	Put	7,479.37000	7.47937	7,441.27000	7.44127	7,479.370	17.87	0.00	0	0.00		
R213	On 06/11/2014	Bond Future	8.85	Call	4,404.47000	4.40447	4,238.46000	4.23846	4,404.470	17.87	0.00	0	0.00		
R213	On 06/11/2014	Bond Future	8.85	Put	7,433.99000	7.43399	7,395.55000	7.39555	7,433.990	17.87	0.00	0	0.00		
R213	On 06/11/2014	Bond Future	8.86	Call	4,434.81000	4.43481	4,268.47000	4.26847	4,434.810	17.88	0.00	0	0.00		
R213	On 06/11/2014	Bond Future	8.86	Put	7,388.81000	7.38881	7,350.04000	7.35004	7,388.810	17.88	0.00	0	0.00		
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00		
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00		
R214	On 06/02/2014	Bond Future			9.28799	75.49728	9.29926	75.41222		21.09	148,805,138.88	1,971	5,098.00		
R214	On 06/02/2014	Bond Future	8.99	Call	1,780.60000	1.78060	1,700.01000	1.70001	1,780.600	20.96	0.00	0	0.00		
R214	On 06/02/2014	Bond Future	8.99	Put	4,091.89000	4.09189	4,096.36000	4.09636	4,091.890	20.96	0.00	0	0.00		
R214	On 06/02/2014	Bond Future	9.00	Call	1,809.50000	1.80950	1,728.38000	1.72838	1,809.500	20.96	0.00	0	0.00		
R214	On 06/02/2014	Bond Future	9.00	Put	4,041.23000	4.04123	4,045.17000	4.04517	4,041.230	20.96	0.00	0	0.00		
R214	On 06/02/2014	Bond Future	9.01	Call	1,838.68000	1.83868	1,757.05000	1.75705	1,838.680	20.97	0.00	0	0.00		
R214	On 06/02/2014	Bond Future	9.01	Put	3,991.00000	3.99100	3,994.43000	3.99443	3,991.000	20.97	0.00	0	0.00		
R214	On 08/05/2014	Bond Future			9.38167	73.20533	9.39333	73.11881		21.20	0.00	0	0.00		
R214	On 08/05/2014	Bond Future	8.99	Call	2,799.17000	2.79917	2,775.93000	2.77593	2,799.170	20.96	0.00	0	0.00		
R214	On 08/05/2014	Bond Future	8.99	Put	5,810.30000	5.81030	5,873.58000	5.87358	5,810.300	20.96	0.00	0	0.00		
R214	On 08/05/2014	Bond Future	9.00	Call	2,828.80000	2.82880	2,805.32000	2.80532	2,828.800	20.96	0.00	0	0.00		
R214	On 08/05/2014	Bond Future	9.00	Put	5,760.45000	5.76045	5,823.49000	5.82349	5,760.450	20.96	0.00	0	0.00		
R214	On 08/05/2014	Bond Future	9.01	Call	2,858.61000	2.85861	2,834.90000	2.83490	2,858.610	20.97	0.00	0	0.00		
R214	On 08/05/2014	Bond Future	9.01	Put	5,710.91000	5.71091	5,773.72000	5.77372	5,710.910	20.97	0.00	0	0.00		
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00		
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00		
R248	On 06/02/2014	Bond Future			9.33981	97.92278	9.35624	97.76406			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	0.00	0	0.00		
R248	On 06/02/2014	Bond Future	9.09	Put	2,473.95000	2.47395	2,632.67000	2.63267	2,473.950	0.00	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	0.00	0	0.00		
R248	On 06/02/2014	Bond Future	9.10	Put	2,372.68000	2.37268	2,531.40000	2.53140	2,372.680	0.00	0.00	0	0.00		
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00		
R248	On 06/02/2014	Bond Future	9.11	Put	2,271.60000	2.27160	2,430.32000	2.43032	2,271.600	0.00	0.00	0	0.00		
R248	On 08/05/2014	Bond Future			9.43587	94.78871	9.45288	94.62740			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	0.00	0	0.00		
R248	On 08/05/2014	Bond Future	9.04	Put	3,901.20000	3.90120	4,062.51000	4.06251	3,901.200	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
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	3,799.07000		3.79907		3,960.38000	3.96038	3,799.070		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	3,697.13000		3.69713		3,858.44000	3.85844	3,697.130		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,060.28000		20,060.28000		20,133.91000	20,133.91000			0.00	0	0.00

Total for Derivatives : **433,119,800.14** **27,246** **2 367 133.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.99057			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75000		104.68119		6.75000	104.66201			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.27180			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.46000		105.24840		8.46000	105.22431			0.00	0	3,800,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.13585			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.23926			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.32500		96.27190		9.32500	96.24766			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.05000		102.79942		7.05000	102.77975			969,375,000,000.00	137,500,000	577,500,000.00
AB07	On 07/03/2014	Spot Bond			5.09000		103.06336		5.09000	103.04918			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.57243			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.60500		105.73109		8.60500	105.70648			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000		135.63965		0.84000	135.61554			985,656,000,000.00	1,173,400,000	596,700,000.00
ABCP13	On 07/12/2023	Spot Bond			2.35000		127.90265		2.35000	259.89448			0.00	0	50,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.15231			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.51082			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.88723			0.00	0	60,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.39387			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	101.45704			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000		100.00000		0.00000	101.49903			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.60318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	7.51000	107.29613		7.51000	107.27428			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.54737			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.34000	104.19484		6.34000	104.17687			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.03328			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35938			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11002			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.07782			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.17342			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34919			0.00	100,000,000	50,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.53737			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51134			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.72734			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22317			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.70384			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	130.09150		5.29000	130.05296			3,582,388,000,000.00	677,200,000	338,600,000.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	125.70934		3.05000	125.67940			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	116.96739		2.79000	116.94040			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	100.74076		4.44000	100.71316			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	102.44892		5.85000	103.17201			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.00500	115.98829		11.00500	115.95453			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56281			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.60007			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.68823			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.77363			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.09000	112.19124		4.09000	112.16149			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	43.76816		100.00000	43.66097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond		2.09000	163.42127		2.09000	163.38669			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.76603		2.76000	153.73073			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	167.59522		2.12000	167.55965			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.16000	166.89198		2.16000	166.85635			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.00125	72.63669		8.00125	72.60849			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.00125	72.63669		8.00125	72.60849			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.99000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35318			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.97000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.80000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.25000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.44000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.90000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97985			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87767			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.43000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.88000	106.83525		5.88000	106.81834			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.35000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.78000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.76000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15387			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.04000	113.58192		7.04000	113.56022			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91509			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.79000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.06000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.74000	93.61075	2.74000	100.88509		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.72000	99.04674	2.72000	146.64705		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.76000	110.52580	2.76000	190.16803		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	82.66000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.62000	90.07371	9.62000	90.70954		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	91.39000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.30000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.01935		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	88.22000		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	9.78500	108.39356	9.78500	109.92889		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	9.73000	110.34000	9.73000	110.34553		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.92500	89.67800	8.92500	89.65649		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.55000		0.00		0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	108.00000		0.00		0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN87	On 21/12/2026	Spot Bond	9.82500	109.36081	9.82500	109.62737		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.24000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.30500		107.68648		8.30500	107.66227			580,519,500,000.00	69,900,000	109,900,000.00
ABS5	On 01/05/2015	Spot Bond	6.70000		102.86386		6.70000	102.84514			0.00	0	570,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.90000		96.66998		8.90000	96.64685			455,680,000,000.00	51,200,000	81,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.98500		93.56793		9.98500	93.54275			6,989,500,000,000.00	700,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.40000		106.07004		7.40000	106.04874			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.54000		127.69701		1.54000	127.67192			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		129.87183		2.16000	263.89717			0.00	0	20,000,000.00
ABSI3	On 31/01/2017	Spot Bond	0.78000		124.37153		0.78000	127.12314			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		124.78087		2.00000	127.26078			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		34.36019		100.00000	34.27695			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.20000		106.55722		11.20000	106.52515			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.32786			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.70645		100.00000	2.69983			20,000,000,000,000.00	200,000,000	100,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.33660			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46020			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.13172		100.00000	16.09222			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31912			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.07925		11.00000	60.06208			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.32430		100.00000	10.29902			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.21501			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.25218			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.56600			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.73358			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.49127			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.54176			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.56398			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.65292			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.65292			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.66976			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45090			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.66976			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.63608			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	86.06128			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.42255			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.46797			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.31319			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.40048			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51152			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.56179			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.58196			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.54158			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.29942			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45091			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.35500	105.00830	9.35500	104.98163			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32981			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.27500	103.32553	7.27500	103.30517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.61203			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.72559			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.45028			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	100.67881			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.49964			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.76088			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.79355			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.49122			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27545			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27545			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.67881			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12986			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.44070			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.42858			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.56738			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01834			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.56574			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.20286			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.32693			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.52109			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.89933			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32368			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.49730			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.25298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23073			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46517			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.42412			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30353			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26916			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33588			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46113			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39040			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30960			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33184			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.08856		10.23000	102.06043			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35390			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31971			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.85505			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.29111			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.25129			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.40000	106.16061		9.40000	106.13397			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45500			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.35676		1.75000	110.45836			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32982			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33368			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42860			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.47895			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37825			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.46888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.41854			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52928			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.69188			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48901			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.89948			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.46888			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41957			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.50528			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.53153			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31955			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34988			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.53768			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.52526			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63998			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43867			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62388			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62991			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63998			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.86821			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.55947			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.55947			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.20836			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.02036			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33795			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.22260			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.36213			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.36817			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.42860			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.33997			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14049			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.17023			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54786			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.66555			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.23653			0.00	28,700,000,000	10,000,000,000.00
ADCP04		On 25/02/2014	Spot Bond	100.00000	85.91513		100.00000	85.72379		2,000,000,000,000,000.00		20,000,000,000	20,000,000,000.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.21203			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23596			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25186			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83744			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.93110			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.05583			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.80339			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.94000	97.92755		7.94000	97.90661			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.06412			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.25474			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.38000	102.71376		8.38000	102.69047		359,502,000,000.00		42,900,000	82,900,000.00
AIR02		On 30/04/2023	Spot Bond	9.42500	114.96475		9.42500	114.93567			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	64.59685		100.00000	64.44037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	7.12000	110.24605		7.12000	110.22475			0.00	0	1,730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	61.52526		100.00000	61.37621			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.64226		100.00000	12.61413			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.97000	151.56826		2.97000	151.53256			0.00	0	1,305,000,000.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	101.73533		4.79000	130.10627			915,369,000,000.00	191,100,000	211,100,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.98441			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.90243			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.86281			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.85858			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.77569			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	100.00000	80.21978		100.00000	0.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.85238			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	100.00000	30.99502		100.00000	30.30464			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.22050			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.87000	105.28563		8.87000	105.26053			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82704			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.67457			0.00	0	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	94.38570		100.00000	94.14614			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.55761			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.00000	0.00000		8.00000	8.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.00000	109.87732		7.00000	109.85655			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.31647			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.18995			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	6.32000		103.40804		6.32000	103.39036			45,504,000,000,000.00	7,200,000,000	1,800,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.75500		105.48049		8.75500	105.45567			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.52912			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91126		105.21238		10.91126	104.06223			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.78312		103.01600		10.78312	102.63326			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.84184		102.88341		10.84184	102.55169			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.73116			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.90056		102.84102		10.90056	102.44709			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99574		101.38445		11.99574	101.36629			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.77471			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.77471			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.77478			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16126		101.65025		11.16126	101.74474			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07057		103.95252		11.07057	102.49116			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.78312		103.01600		10.78312	102.63326			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.05167		103.08716		11.05167	102.61051			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28048		96.30838		10.28048	101.94884			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.67896			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.66358			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.66358			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.56851			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.43161		102.08071		10.43161	101.96842			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53000		100.67678		11.53000	100.64569			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.42300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.71288		10.22500	98.00310			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.51359			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.90553		12.22500	101.60827			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.63766			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.27000	63.89365		11.27000	100.54928			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.58580			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.62903			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.62903			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83125			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.56505			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17875			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.64384			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04287			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98562			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.64384			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.91126	105.64102		13.91126	104.55401			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.27632	102.90032		15.27632	102.87860			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.17690	102.63103		14.17690	102.56373			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.18937			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.18937			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.18937			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.27533			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.87523		100.00000	11.85270			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.88157		100.00000	21.82855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.91468	100.00000	19.86644				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.29301	100.00000	12.26324				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.29301	100.00000	12.26324				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.86283	100.00000	14.82683				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.87839	100.00000	12.84720				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		77.70021	100.00000	77.54418				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.73116				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.77498				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.81849				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		87.74038	100.00000	87.52998				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		105.36756	2.06000	172.05539				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.34500		95.66879	8.34500	138.33006				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.34500		97.00738	8.34500	138.67126				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73000		96.09103	8.73000	96.06847				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.56433				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.29398				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	99.88799				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.36900				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		84.79263	100.00000	84.59770				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.96000		98.30289	7.96000	98.28170				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.72476				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.77707				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79459			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85295			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91127			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07413			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58474			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.61698			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63079			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63540			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69060			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76413			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.35099		100.00000	9.32834			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.35099		100.00000	9.32834			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34815			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46544			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49743			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.30500	103.31852		8.30500	103.29530			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59338			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76381			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.68907		100.00000	6.67268			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.68907		100.00000	6.67268			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.66500	106.25783		5.66500	106.24170			0.00	0	370,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.63584			0.00	0	30,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.07072			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.60224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.96456			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.19070			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.22458			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.18706			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.19763			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.21682			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.29622			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.42957			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.45100			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.14021		100.00000	15.10353			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.27005			0.00	0	200,000,000.00
CBL06	On 02/11/2014	Spot Bond	6.14000		107.12773		6.14000	107.10983			187,270,000,000.00	30,500,000	40,500,000.00
CBL08	On 02/11/2016	Spot Bond	9.40500		112.94325		9.40500	112.91458			29,907,900,000,000.00	3,180,000,000	1,610,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.97562			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.07704			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.10500		103.81387		9.10500	103.78834			186,652,500,000.00	20,500,000	700,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.18000		103.25029		11.18000	103.21927			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.83858			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.43000		104.34643		11.43000	104.31492			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.52452			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.29500		100.82901		9.29500	100.80371			775,203,000,000.00	83,400,000	123,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.21217			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.87000		99.76074		11.87000	99.72949			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.54810			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.05954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.48774			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.25000		92.55497		10.25000	92.52943			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.17500		120.03450		10.17500	120.00195			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.02500		115.74138		10.02500	109.91690			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.36500		114.77484		9.36500	114.74582			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.83494			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.65500		102.97233		11.65500	102.94011			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.42962			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.76866			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.50300			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.72896			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.93383			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.02075			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44771			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44285			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46853			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.85520			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.78885			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.78885			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.40687			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		89.04671		100.00000	88.83818			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		89.04671		100.00000	88.83818			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		89.04671		100.00000	88.83818			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.49130			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		89.04671		100.00000	88.83818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.75207			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.95557			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.26959		10.11000	104.24165			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.95557			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05525			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	106.95218			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.77017		2.76000	114.40517			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	105.86351			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	111.38586		3.14000	114.35682			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.14426		8.25000	102.12145			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	101.95557			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.95557			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	119.40260		3.10000	113.95719			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	119.21598		2.40000	113.78125			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.16543			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.03864			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87089			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.88313			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.10000	102.16320		8.10000	102.14092			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.95867			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.94425			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.80961			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	8.15000	102.29957		8.15000	102.27713			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.15000	102.29957		8.15000	102.27713			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.63494			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.09427			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.20000	101.14293		8.20000	101.12072			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.53171			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.70537			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.82751			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.82751			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	71.20894		100.17539	71.03427			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.11533			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.35166			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55508			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14710			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.15715			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.56517		9.35000	102.53970			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.56517		9.35000	102.53970			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14649			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14692			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.64309			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.24716			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37159			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.24225			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20586			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20586			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20586			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20586			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23926			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	100,000,000	400,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	100,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30403			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.20000	103.67108		9.20000	103.64532			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.80659			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.26118			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.30534			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.30534			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.62143			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76400			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22669			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06673			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40846			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39839			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42065			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.20338			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.17962			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.17890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41661			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.33358			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89049			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.27568			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18438			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35810			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58966			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58966			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58966			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58966			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.42459			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.01839			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80874			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50798			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48944			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40036			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48944			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24367			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.64683			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40049			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40049			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39591			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	116.91380			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.30711			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	117.46584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.37183			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	117.03499			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.74968			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	114.01924			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.37774			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.40542			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.90000	94.31588		10.90000	92.83902			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.42000	93.74325		11.42000	94.38461			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32659			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.66412			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.39533			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76766			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.70087			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.60660		8.80500	100.78859			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.43867			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77626			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	110.77864			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51317			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54337			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.66009			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.55947			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.24276			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.24276			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.24276			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.73372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.19807			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.70145			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.32659			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.78558			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.84429			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.68724			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.70744			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.95564			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33525			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.24322			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.38828			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.99542			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.08427			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69972			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.41182			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84565			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92900			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.66363			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.19734			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.49104			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.27825			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.15225		7.01000	37.76551			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	141.14997			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	8.73000		96.09103		8.73000	128.70217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.34500		31.53898		8.34500	138.33006			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.34500		31.93622		8.34500	138.67126			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.86609			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.75380			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10208			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10208			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.55187			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43879			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46106			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46888			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76766			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31981			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.15170			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.65000		110.47735		8.65000	107.04683			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.75500		105.37069		8.75500	100.84812			189,983,500,000.00	21,700,000	711,700,000.00
COJ05	On 05/06/2023	Spot Bond	10.16000		118.34752		10.16000	112.21628			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.00000		110.39821		8.00000	104.97400			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.75000		107.40551		9.75000	107.37726			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.21000		95.00745		10.21000	94.98146			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.07500		95.49184		11.07500	95.46357			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.07500		88.44670		11.07500	88.42065			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.06955			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02377			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01752			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.08297			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.67681			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.61000		90.38108		12.61000	93.77422			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		8.59309		100.00000	8.56596			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.58561			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.03000		98.26070		8.03000	97.43144			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.51915			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.20441			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.67001			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.58364			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.61076			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69363			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.88000		125.60668		6.88000	118.10009			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.35500		108.23464		8.35500	108.21057		1,474,729,353,000.00		176,508,600	4,304,362,700.00
DV23	On 27/02/2023	Spot Bond	8.84000		109.88047		8.84000	109.85464		279,465,992,000.00		31,613,800	9,509,760,200.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.23221			0.00	0	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	7.98500		132.62293		7.98500	132.59471			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.51160			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.02333			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02560			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.02675			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.53385			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83843		0.10000	132.47871			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000		114.84416		2.15000	115.23570			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16000		102.91244		2.16000	102.89043			0.00	0	73,052,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30		On 29/07/2030	Spot Bond	2.24000	102.74280		2.24000	103.07586			0.00	0	16,500,000,000.00
EMM01		On 28/07/2020	Spot Bond	9.65000	108.06653		9.65000	108.03886			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.50000	108.75718		9.50000	108.72930			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	10.12500	100.33981		10.12500	100.31243			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.70500	89.17385		10.70500	93.24284			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.25508			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.64433			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.84631			0.00	0	0.00
EPFC09		On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.41570			0.00	0	0.00
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.20723			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	62.91082		100.00000	62.75675			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
EQ198U		On 12/12/2013	Spot Bond	100.00000	100.52814		100.00000	100.25935			0.00	0	0.00
EQ199U		On 15/01/2014	Spot Bond	100.00000	94.66234		100.00000	94.43033			0.00	0	0.00
EQ201U		On 13/02/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	126.93740		3.00000	126.90734			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	11.06000	108.07879		11.06000	108.04719			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.29408			0.00	0	40,000,000.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.83546			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.15554			0.00	0	300,000,000.00
EQS07		On 09/04/2018	Spot Bond	9.79000	84.12485		9.79000	97.34311			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.17575			0.00	0	0.00
EQS09		On 28/11/2016	Spot Bond	100.00000	19.08745		100.00000	18.94261		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31848			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.29215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28121			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.32456			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.31112			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26983			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27801			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.25922			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27122			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.25682			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.26682			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.53000		104.00077		6.53000	103.98240			0.00	0	2,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.58500		107.23125		7.58500	107.20932			461,295,428,000.00	60,816,800	17,919,297,900.00
ES23	On 25/01/2023	Spot Bond	8.50500		112.93452		8.50500	112.90896			8,964,270,000.00	1,054,000	24,256,221,800.00
ES26	On 02/04/2026	Spot Bond	8.94000		93.29521		8.94000	93.27279			2,460,983,532,000.00	275,277,800	8,918,876,000.00
ES33	On 15/09/2033	Spot Bond	9.74000		82.14318		9.75000	82.04801			2,285,576,712,000.00	234,658,800	44,908,736,300.00
ES42	On 25/04/2042	Spot Bond	9.97500		87.06202		9.97500	87.03874			0.00	0	19,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15088			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85629			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.25761			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.01165			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.30638			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.95817			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.06635		100.00000	11.03953			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.76920		100.00000	10.74311			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.99174			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.08168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	102.26150				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	102.44123				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.00000	103.46092	7.00000	103.44127				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.27000	100.79857	9.27000	100.77363				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.34633				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34626				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.76137				0.00	0	40,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.99881				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.07000	108.95249	11.07000	108.92043				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02247				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000	125.52594	2.10000	126.34132				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	129.55851	2.19000	263.26029				0.00	0	40,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45000	97.94823	2.45000	103.79873				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.70000	99.28106	2.70000	146.99405				0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.65000	112.33327	2.65000	193.27848				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.31000	113.10692	7.31000	113.08449				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03100	58.28125	8.03100	57.57804				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49400	37.21341	9.49400	36.30580				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	35.95489	9.73000	35.03979				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.23798				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	104.35099				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.90741				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.23115				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.23115				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.22709			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75391			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.04717			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49136			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65699			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.76333			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.29002		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.29002		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.01522			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63998			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.02193			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.19259			0.00	0	500,000,000.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55344			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.05097			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.43129			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60979			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.23303		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.91345			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.29693			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.72447			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.84511			0.00	0	500,000,000.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.17854			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.01591			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.27686			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42127			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17252			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10226			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87526			0.00	0	500,000,000.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.83908			0.00	0	500,000,000.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.32903			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.29894			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.21667			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33303			0.00	0	700,000,000.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96569			0.00	0	500,000,000.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.16646		100.09221	14.13174			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44270			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.62460			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.74555			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.97574			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.21190			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.85000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61650			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	101.63673			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47717			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51922			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.05206			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.36483			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.48901			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.98951		13.22500	51.97093			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.39235			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.39437			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.13751			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.46686			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.69500	88.87466		3.69500	91.92493			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.53935			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.53935			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.24869			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32659			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.70584			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.68840			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.43867			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.40041			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.62074			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.67417			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.40712			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.61356			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.79155			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.95163			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99589			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.89567			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.62250			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.61248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.86222			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36009			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.72230			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.34000	119.97776		3.34000	115.54914			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64476			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66293			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	109.90900		3.32000	115.71460			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.11899		1.12000	120.68266			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	106.93665		3.34000	115.54914			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.80959		2.10000	122.16430			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.79110		2.17000	125.64912			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82170			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.99255			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.26441			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.30700			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41048			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63268			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.66136			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.93143			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85474			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56552			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.09403			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56350			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.92171			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.32155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.14246			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.42773		100.00000	9.40464			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	13.47701		100.00000	13.43400			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.24000	141.18352		4.24000	141.14534			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.97883			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.74281			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.22867			0.00	0	10,000,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.29105			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.06861			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.16316			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.05470			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.70000	124.36795		2.70000	252.70971			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.20000	129.45427		2.20000	263.04841			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.92000	122.20608		2.92000	248.31541			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.47000	102.99703		2.47000	123.00473			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.67383			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.00000	127.28734		2.00000	123.36957			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85108			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08602			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.54808			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.31436			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.92500	92.05264		2.92500	92.03116			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	13.97523		104.97509	13.93909			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	20.11635		101.07593	20.06661			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	11.22328		100.44759	11.19569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.29526			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	18.32667		100.76967	18.28148			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.48000	101.91500		2.48000	101.89235			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.22185			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000	96.69322		2.41000	104.20802			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.24535			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000	96.40831		2.44000	103.90088			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.03544			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	127.38969		2.40000	327.96708			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99252			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.49504			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.46480			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.44102			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.11444			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.06611			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.30002			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.06285			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.90000	104.04852		5.90000	104.03181			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.27000	104.93806		6.27000	104.92016			0.00	0	210,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.27000	103.55776		7.27000	103.53734			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.82500	104.03032		7.82500	104.00828			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.04000	110.34915		8.04000	110.32526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond		8.64500	102.08758		8.64500	102.06373			701,974,000,000.00	81,200,000	131,200,000.00
FRX20	On 01/10/2020	Spot Bond		8.94000	106.43120		8.94000	100.53733			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.63000	90.67731		9.63000	90.65375			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.77500	111.68342		9.77500	106.28912			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.59500	94.09319		10.59500	94.06680			0.00	0	40,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.65000	77.17841		10.65000	77.15641			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.12556			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.18818			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.23875			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.25897			0.00	5,200,000,000	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.30946			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.39029			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.45090			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.71343			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.40899			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02146			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.10500	102.46198		9.10500	102.43692			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	100.49761			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.79667			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.88233			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.18233			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.44508			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.44467			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.44345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.44588			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.87438			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.13869			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.65319			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66892			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.69930			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.73699			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.78926			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	99.89512			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.18454			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.88644			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.55010			0.00	100,000,000	100,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.18736			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.86094			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00003		100.00000	0.00003			0.00	0	91,384,200,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06283			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.39176			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88290			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81743			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.82573			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.52140			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.58276			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.58542			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.46834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.80085				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.68615		102.68283	7.68615	101.64833				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.84173				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.03921		102.71643	8.03921	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	100.89428				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.48990		102.76461	8.48990	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	100.95845				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	100.89713				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.01299				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.05279				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.12500		111.54794	8.12500	111.52380			731,250,000,000.00	90,000,000	3,060,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.97000		131.87736	1.97000	267.97373			0.00	0	8,869,500,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.95000		134.97176	1.95000	268.40722			0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.64500		99.63323	9.64500	99.60773			271,989,000,000.00	28,200,000	700,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.66500		99.40563	9.66500	99.38014			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		40.29452	100.00000	40.11538				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.72821	100.00000	11.67607				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		57.06223	100.00000	56.63392				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.80199	100.00000	31.56329				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.32014	100.00000	19.17512				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.82209	100.00000	9.74837				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.79000		110.81290	1.80000	110.68060			111,461,152,000,000.00	62,268,800,000	81,132,000,000.00	
I2038	On 31/01/2038	Spot Bond	2.32000		107.23492	2.32500	107.11321			255,567,952,000,000.00	10,158,600,000	58,494,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.41000		104.09541	2.41000	104.07248			79,679,661,000,000.00	33,062,100,000	57,900,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.39000		111.74640	2.39000	111.72192			10,564,517,000,000.00	4,420,300,000	18,910,100,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.65000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.20000		106.11120	7.20000	106.09048				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.87147				0.00	0	50,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.61411				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.88703				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.58573				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.80000		102.44731	6.80000	102.42858				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.70000		105.79779	7.70000	105.77571				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.45500		107.59917	8.45500	107.57456				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.73000		101.64369	6.73000	101.62541				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.73618				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.26125				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.39886	4.09000	112.36913				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.52000		104.21476	7.52000	104.19386				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.48592				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51731			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000	105.69762		0.94000	126.50945			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000	106.02007		2.07000	126.61636			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.73061			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.88769			0.00	700,000,000	740,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.12500	103.79345		8.12500	103.77075			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.50326			0.00	0	30,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.30850			0.00	0	70,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31279			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.70000	100.81046		8.70000	100.78701			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.21500	93.75191		9.21500	93.72895			347,405,500,000.00	37,700,000	67,700,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52984			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.20500	85.62337		8.20500	98.11536			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.26500	100.74236		9.26500	102.21156			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54937			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.56732			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.46000	100.78454		7.46000	101.94978			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.48000	100.03451		8.48000	101.33604			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00280		100.00000	0.00279			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69595			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.73026			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.90000	103.16598		8.90000	98.10908			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.62605		5.00000	100.61240			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.62605		5.00000	100.61240			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.70529		5.00000	101.69164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.62605		5.00000	100.61240			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.89013		4.00000	100.87909			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.35424			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.26620			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.51662			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.95944		9.20000	108.93252			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28731			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28731			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.31855			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.89665		100.00000	8.87486			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.67656			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.44802			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.34082			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.20000	101.58782		9.20000	101.56259		48,576,000,000,000.00	5,280,000,000	1,030,000,000.00	
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11473			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.29801			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27669			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.78831			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.95741		100.00000	5.93881			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000	97.44214		5.25000	99.92813		119,700,000,000,000.00	22,800,000,000	11,400,000,000.00	
INA350	On 10/12/2013	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.35000	99.40263		5.35000	99.31581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA404	On 21/01/2014	Spot Bond		5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.35000	99.20028		5.35000	99.11381			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.45000	99.08274		5.45000	98.99486			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.45000	98.77586		5.45000	98.68852			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.51977			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30846			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47004			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.91126	104.24791		10.91126	103.42810			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.91126	102.10798		10.91126	102.02822			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.50789			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.82220			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.47533			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.09549		6.50000	101.07772			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.58966			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.11267			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22912			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22912			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33225			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43144			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15131			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00615			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.90865			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.77288			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82656			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.60103			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.13106			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.35500			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.38815			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07426			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10598			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.45614			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.73178			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		100.00000	1.73415		100.00000	2.53614			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.18904			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.08014			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		100.00000	37.04464		100.00000	36.33423			0.00	0	10,000,000,000.00
ING236	On 20/12/2014	Spot Bond		100.00000	43.80198		100.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	83.36426		100.00000	83.17983			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.56852			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.06361			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.07637			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.98009			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89813			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91847			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93207			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.21000	102.94020		8.21000	102.91745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	5.79000	102.64746		5.79000	102.63147			24,531,187,800,000.00	4,236,820,000	1,079,380,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.67074			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.60500	105.53948		8.60500	105.51493			617,839,000,000.00	71,800,000	171,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.03978			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.02116			0.00	0	40,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.16127			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.53736			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.38000	107.82952		8.38000	107.80533			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.67528			0.00	0	50,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.93791			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000	98.01117		3.16000	117.04817			0.00	0	110,000,000.00
IV019	On 31/03/2028	Spot Bond	3.88000	95.36018		3.88000	128.06425			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.29939			0.00	0	40,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.11011			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.07960			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.81911			0.00	0	30,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.39449			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000	90.23162		3.80000	90.99614			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000	90.15639		3.80000	97.01346			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.82974			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.42610			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27669			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.77000	107.86872		11.77000	107.83465			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.79960			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.88000	94.34816		3.88000	128.06425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01200			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.75417			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23517			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.45000	98.93637		5.45000	98.86334			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA409		On 27/02/2014	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	100.41303			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64036			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.66427			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.61980			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.03688			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.39074			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.55202			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.54402			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.34593			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.54967			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.22089			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.21664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01713			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91856			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92536			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.93897			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87774			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79501			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64031			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.38858			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.32252			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.58465			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38318			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	97.58713		100.00000	97.32621			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	79.08309		100.00000	78.85714			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	69.25996		100.00000	69.12879			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.64754			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	41.09449		100.00000	40.99494			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91304			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.85172		100.00000	13.81816			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.96354			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	41.10516		100.00000	40.79663			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	43.86158		100.00000	43.53235			0.00	0	100,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	54.17840		100.00000	54.00925			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.93647			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.73509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01		On 31/10/2027	Spot Bond	8.72500	139.28425		8.72500	139.25140			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.66005			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40860			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60572			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.70500	99.12593		8.70500	99.10297			968,866,500,000.00	111,300,000	211,300,000.00
LGL03		On 03/04/2018	Spot Bond	8.85500	68.71879		8.85500	96.96758			0.00	0	20,000,000.00
LGL04		On 14/08/2020	Spot Bond	9.36500	99.97369		9.36500	101.76054			518,821,000,000.00	55,400,000	75,400,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.73174			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.45000	98.42251		11.45000	98.39258			0.00	0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.70505			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.45709			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.49031			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.53009			0.00	0	0.00
LWCP01		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49297			0.00	0	0.00
MAQ039		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.90002			0.00	0	0.00
MAQ040		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.45683			0.00	0	0.00
MAQ041		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.79797			0.00	0	0.00
MAQ042		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.20683			0.00	0	0.00
MAQ043		On 13/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.96311			0.00	0	0.00
MAQ07U		On 11/04/2014	Spot Bond	100.00000	74.03651		100.00000	73.88664			0.00	0	0.00
MAQ08U		On 11/12/2014	Spot Bond	100.00000	42.16876		100.00000	41.85332			0.00	0	0.00
MAQ09U		On 14/11/2014	Spot Bond	100.00000	41.10516		100.00000	40.79663			0.00	0	0.00
MBC021		On 16/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.36768			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.37474			0.00	0	1,290,000,000.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.30766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97746			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82258			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.54517			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.27995			0.00	2,280,000,000	1,140,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.95332			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98188			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.45814			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.89855			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.88896			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.32951			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.35869			0.00	0	1,500,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.68296			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		88.42016	100.00000		88.21014			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		84.36996	100.00000		84.17864			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		92.15295	100.00000		91.92654		240,000,000,000,000.00		2,400,000,000	1,200,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		63.22011	100.00000		63.06528			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		39.41546	100.00000		39.31997			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.05280	100.00000		16.01349			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		39.19141	100.00000		39.09543			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.62000		102.95076		8.62000	102.92689			168,090,000,000.00	19,500,000	189,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.81083			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.84062			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.82568			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.95985			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.96733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.00468			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.80771			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.95062			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.94000	103.01914		7.94000	102.99710			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.69000	106.47086		8.69000	106.44626			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.57500	106.52836		9.57500	106.50128			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.08000	108.47766		5.08000	108.46279			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24884			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.29937			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.56500	105.02856		9.56500	105.10030			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20000	103.99484		7.20000	103.97453			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.07013			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.86500	99.85885		8.86500	99.83506			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	6.47715		100.00000	100.00000			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.06687			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.56500	99.85439		8.56500	99.83139			362,299,500,000.00	42,300,000	212,300,000.00
MTN02	On 13/07/2014	Spot Bond		6.21000	106.31600		6.21000	106.29834			661,365,000,000.00	106,500,000	196,500,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.30000	106.72245		7.30000	106.70167			0.00	0	1,460,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.51000	108.89030		8.51000	108.86565			285,085,000,000.00	33,500,000	103,500,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.05161		100.89771	6.03683			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.13290		100.61875	6.11796			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.32300			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.32823			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.33386			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.33896			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.34137			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.37239			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.40830			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25380		100.00000	0.25319			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25380		100.00000	0.25319			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.06000	95.49759		9.06000	95.47422			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.15000	100.87501		7.15000	101.87833			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.91312			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.08500	103.79170		9.08500	99.28070		3,088,900,000,000.00	340,000,000	340,000,000.00	
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.02602			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.33880			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.78823			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.50814			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.43533			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63449			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.08079			0.00	150,000,000	150,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.90000	108.32315		6.90000	108.30284		3,585,930,000,000.00	519,700,000	1,279,700,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.90237			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.54000	115.43742		8.54000	115.41076		532,042,000,000.00	62,300,000	92,300,000.00	
NBK4		On 28/10/2024	Spot Bond	10.90000	32.38230		10.90000	32.37312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond		7.45000	104.06800		7.45000	104.04708			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.81251			0.00	0	20,000,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.85906			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.59000	102.16596		6.59000	102.14787			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.33858			0.00	1,500,000,000	500,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.65000	105.38701		7.65000	105.36515		201,195,000,000.00		26,300,000	36,300,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24653			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15769			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.30461			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12183			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96373			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01824			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.56585			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.01704			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	100.72444			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.79316			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.65450			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02044			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.68819			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.55908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.43967			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04494			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.35076			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.36503			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.28419			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.04781			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.23466			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.22308			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.22206			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.15000		106.14138		8.15000	106.11797			0.00	0	330,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.85586			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.08330			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.34000		103.45109		5.34000	103.43610		13,173,246,000,000.00	2,466,900,000	806,900,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87976			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.95500		111.90327		11.95500	111.86738			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.84681			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	100.00000		53.15380		100.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.97736			0.00	0	50,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.21000		159.41968		2.21000	159.38547			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.61500		107.01739		8.61500	106.99287			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.86284			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.72629			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.72629			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.24500		105.91668		9.24500	106.05506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.19441			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.42023			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.18440			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.18253			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.19001			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.44500		105.89110		9.44500	107.19981			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.19749			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19005			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.19447			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.64500		105.86581		9.64500	105.99897			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.20939			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.20047			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.19744			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.25360			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.23558			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.20338			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.65000		102.86992		6.65000	102.85166			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.36000		115.73940		8.36000	115.71335			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.83000		121.92060		8.83000	121.89149			371,743,000,000.00	42,100,000	752,100,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		165.25424		2.10500	165.21921			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.40500		122.75278		9.40500	122.72178			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.84104			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.81857			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.86243			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.58525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37457			0.00	0	20,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31639			0.00	0	20,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.10611			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.13630			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.67207		100.00000	15.63410			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		28.80036		100.00000	28.73059			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.43000		105.29750		6.43000	105.27919			688,010,000,000.00	107,000,000	117,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.32834		100.00000	9.30574			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.03000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		44.46529		100.00000	44.35758			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.68165			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.83611			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.47781			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.32451			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.30752			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.17628			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25057			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.69598			0.00	3,000,000,000	1,000,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.28407			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.26068			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.40136			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.33725			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.28833			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.48236			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.40104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.33938			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.57188			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.47545			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.39891			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.61030			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.62982			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.63860			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.65810			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.74191			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76139			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.32488			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65246			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.20000		108.42730		6.20000	108.40902			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	4.96000		96.25519		4.96000	96.24216			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.14500		38.22310		8.14500	38.21476			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.17000		115.13131		6.20000	115.05800		4,870,731,056,667,000.00	89,421,565,100	68,017,332,100.00	
R158	On 15/09/2015	Spot Bond	6.20000		115.07740		6.20000	115.05800			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.10000		89.86179		6.10000	89.84688			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.20000		121.33360		6.20000	121.31315			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.03000		84.78110		6.03000	84.76719			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		121.99705		8.32500	121.83787		4,447,761,877,545,000.00	35,230,069,500	68,275,632,000.00	
R187P	On 21/12/2026	Spot Bond	8.06500		35.64595		8.06500	35.63825			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.98500		33.29385		7.98500	33.28673			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		273.50778		1.70000	273.89678		1,991,760,000,000.00	1,158,000,000	22,448,700,000.00	
R201	On 21/12/2014	Spot Bond	4.65000		108.10525		4.59000	108.15440		47,399,310,000,000.00	10,193,400,000	21,565,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	2.15000		208.27259		2.16000	207.91568			20,377,055,000,000.00	9,477,700,000	56,419,100,000.00
R2023	On 28/02/2023	Spot Bond	7.99000		100.46780		8.01000	100.31846			2,511,804,994,949,000.00	14,368,585,100	29,141,800,000.00
R203	On 15/09/2017	Spot Bond	6.99000		105.92772		7.00500	105.85727			499,607,516,910,000.00	71,474,609,000	61,144,411,600.00
R2030	On 31/01/2030	Spot Bond	8.92500		96.18285		8.92500	94.86185			55,335,000,000,000.00	6,200,000,000	68,100,000,000.00
R2037	On 31/01/2037	Spot Bond	9.21000		96.13874		9.21000	96.11521			1,058,235,114,519,000.00	14,900,663,900	76,574,813,700.00
R204	On 21/12/2018	Spot Bond	7.25500		106.72427		7.27000	106.63984			1,763,692,990,641,500.00	43,100,343,300	75,915,986,300.00
R2048	On 28/02/2048	Spot Bond	9.28000		96.81613		9.28000	96.79186			307,970,837,856,000.00	33,186,512,700	24,807,513,700.00
R206	On 15/01/2014	Spot Bond	5.27500		103.12405		5.31000	103.10501			0.00	0	57,045,673,300.00
R207	On 15/01/2020	Spot Bond	7.55000		101.33791		7.56500	101.24574			2,196,458,109,445,000.00	90,921,603,900	91,229,601,400.00
R208	On 31/03/2021	Spot Bond	7.73500		95.76213		7.75000	95.66230			1,225,659,004,797,500.00	58,456,238,500	49,695,155,800.00
R209	On 31/03/2036	Spot Bond	9.08500		74.18964		9.09500	74.09711			2,827,161,929,493,000.00	11,190,085,800	82,294,137,100.00
R210	On 31/03/2028	Spot Bond	2.01000		159.60408		1.98000	160.14511			66,124,779,000,000.00	32,897,900,000	24,786,300,000.00
R211	On 31/01/2017	Spot Bond	0.24000		129.24151		0.24000	129.22069			137,064,000,000.00	571,100,000	26,551,544,600.00
R212	On 31/01/2022	Spot Bond	1.51500		131.85567		1.50000	131.97415			42,565,288,500,000.00	28,095,900,000	74,815,200,000.00
R213	On 28/02/2031	Spot Bond	8.89000		85.30504		8.90500	85.16968			2,142,419,715,660,000.00	40,992,094,000	15,021,888,300.00
R214	On 28/02/2041	Spot Bond	9.22500		74.68091		9.22500	74.66231			1,213,880,806,642,500.00	31,585,995,300	95,153,258,000.00
R225C	On 15/03/2014	Spot Bond	4.45000		98.78361		4.45000	98.77171			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.56000		96.54859		4.56000	96.53657			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.26000		92.41894		6.26000	92.40320			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.10000		89.86179		6.10000	89.84688			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.02000		87.35658		6.02000	87.34227			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.03000		84.78110		6.03000	84.76719			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.62500		99.78505		4.62500	99.77244			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.64500		97.52199		4.64500	97.50976			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.59500		95.35721		4.59500	95.34537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.17000		91.03068	6.17000	91.01556				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.04000		88.53469	6.04000	88.52029				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.02000		85.98182	6.02000	85.96788				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.08000		83.32143	6.08000	83.30779				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.98000		78.40203	6.98000	78.38733				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.03000		75.61013	7.03000	75.59585				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.27500		72.26137	7.27500	72.24726				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.25500		69.79306	7.25500	69.77947				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.23500		67.42208	7.23500	67.40898				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.22500		65.10621	7.22500	65.09359				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.52500		61.65728	7.52500	61.64484				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.50500		59.50231	7.50500	59.49033				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.67000		56.66635	7.67000	56.65470				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.64000		54.70048	7.64000	54.68928				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.61000		52.81810	7.61000	52.80732				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.58000		51.01525	7.58000	51.00488				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.54000		49.33356	7.54000	49.32359				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.50000		47.72574	7.50000	47.71614				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.26500		42.56514	8.26500	42.55573				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.22500		41.04978	8.22500	41.04074				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.18500		39.60360	8.18500	39.59492				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.14500		38.22310	8.14500	38.21476				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.10500		36.90493	8.10500	36.89691				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.06500		35.64595	8.06500	35.63825				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.02500		34.44319	8.02500	34.43579				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		7.98500	33.29385		7.98500	33.28673			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.11526			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.18578			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.17303			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.19711			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.06030			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.25659		100.00000	13.22448			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.88631		100.00000	3.87690			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89942			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.95242			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.94946			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14773			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85880			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.79299			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11820			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.28818			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84361			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.23848			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.99962			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.52124			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54793			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.94964			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.82633			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78286			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.30416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.09018			0.00	50,000,000,000	25,000,000,000.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.91896			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.84486			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.00329			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89411			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89411			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.85964			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.08747			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.82221			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.87040			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.51040		12.35000	106.47572			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.87514			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.40417		100.00000	12.37412			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.86446			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30315			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.30112			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99860			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.08137			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.17929			0.00	3,200,000,000	800,000,000.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.45552		100.00000	1.45191			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.57553		100.00000	14.54022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.22324	100.00000	12.20827				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.28611	100.00000	24.10382				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.58914				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.39472				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.05000		106.06043	9.05000	106.03465				239,825,000,000.00	26,500,000	656,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.80395				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.50000		108.99468	7.50000	108.97251				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.16261				0.00	0	30,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.05500		102.06749	9.05500	102.04266				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.80150				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.55074				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.68160				0.00	0	10,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.81961				0.00	0	40,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.80360				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.45000		103.24913	7.45000	103.22826				283,845,000,000.00	38,100,000	1,258,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.87000		99.58422	8.87000	99.56048				10,027,535,000,000.00	1,130,500,000	1,017,600,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		131.94461	1.84000	131.91647				43,056,000,000.00	23,400,000	51,700,000.00
SBN27	On 15/09/2015	Spot Bond	7.66000		112.49523	7.66000	112.47188				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.52000		112.73936	7.52000	112.71638				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.45000		112.86169	7.45000	112.83890				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.40500		101.30919	8.40500	101.28615				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.59500		112.60849	7.59500	112.58531				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.56000		112.66953	7.56000	112.64645				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.39071				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.62428			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.16235			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.05500		104.49221		8.05500	104.46942			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.44571			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12277			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.29477			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.34328			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.40000		108.70183		9.40000	108.67455			0.00	0	10,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.97500		101.04412		9.97500	101.01695			0.00	0	20,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.36616			0.00	0	50,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.56397			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.44787			0.00	0	30,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.14975			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.76000		100.71034		8.76000	100.68649			1,481,316,000,000.00	169,100,000	329,100,000.00
SBS3	On 25/05/2026	Spot Bond	9.02500		94.09751		9.02500	94.07457			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.45000		95.74101		9.45000	95.71660			382,725,000,000.00	40,500,000	70,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.38000		114.01556		7.38000	113.99311			469,368,000,000.00	63,600,000	1,163,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.23000		129.14215		2.23000	262.41398			0.00	0	50,000,000.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.69762		0.94000	126.50945			94,000,000,000.00	100,000,000	60,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.59000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		6.68907	100.00000	6.67268				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.17609	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		110.87585	1.51000	124.35170				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.09549	6.50000	101.07772				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.56674				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.20011				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.65407				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.03500		102.91275	9.03500	102.88791			337,005,500,000.00	37,300,000	1,547,300,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.84144				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.99926				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.30173				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.16901				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.55855				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.89637	100.00000	9.82209				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.50000		108.02771	7.50000	108.00610				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.87000		99.77447	8.87000	101.93572				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.40500		101.30919	8.40500	101.28615				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.31598				0.00	3,500,000,000	900,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.21822				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.37407				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.21991				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.62540				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.10500		107.64225	8.10500	107.61888				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.08976				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.05627				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.87472			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.43000		94.61998		9.43000	94.59604			1,052,388,000,000.00	111,600,000	2,571,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01864			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35966			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.75091			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.35800		87.58518		9.35800	87.56318			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.42000		87.29058		9.42000	87.26851			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	5.83500		106.88131		5.83500	106.86451			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.82500		95.46250		8.82500	95.44009			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46930			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.18500		102.01049		8.18500	101.98789			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.10000		113.47613		7.10000	113.45426			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000		102.41581		2.55000	102.78342			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.22000		101.51928		8.22000	102.70497			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.29426			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.17589			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.13196			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.74500		109.95886		9.74500	110.23166			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.01606			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.98324			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.38636			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.13500		75.64646		10.13500	76.48927			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.91279			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.78186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.28638			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.18371			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.18451			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.08250			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.97555			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.92808			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.87060			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.88305			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.87160			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.86897			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.88442			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.78271			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.76420			0.00	20,100,000,000	20,100,000,000.00
SY1040	On 03/03/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978			2,940,000,000,000,000.00	29,400,000,000	29,400,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.66000		112.07233		6.66000	112.05216			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.92500		102.12563		8.92500	102.10113			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		68.93990		100.00000	68.78815			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		59.52164		100.00000	59.37744			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		19.10656		100.00000	19.06026			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.52000		102.09191		6.52000	102.07401			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.75622			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.47413			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.22912			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01610			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.84131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.59055		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.45000		105.98897	7.45000	105.96791		0.00		0	0.00	
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.96778		0.00		0	0.00	
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.24546		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.80463		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.82940		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.94360	7.83000	102.92211		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.79100		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.82197		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.67995		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.79100		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.82197		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.50553	7.16000	102.67316		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.88263		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.87767		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.99629		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.98025		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.46292		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.40790		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.78976		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.82940		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.05957	8.73000	103.15836		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.49314		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.51579		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.74000		101.75685	8.74000	99.48160		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.88510			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54701			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.99383			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62103			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.37731			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.86900			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83750			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.47345		101.06155	6.45763			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.78604			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.97215			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.89747			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.94691			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.46781			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80125			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.81875			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83125			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.81875			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.83125			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.83750			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81125			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83125			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89997			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.89997			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89997			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.02479			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99360			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49143			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.52246			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51005			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.13449			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.05000		106.16496		8.05000	106.14195			327,635,000,000.00	40,700,000	90,700,000.00
TL20	On 22/02/2020	Spot Bond	7.74000		96.30579		7.74000	96.26044			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.93500		104.88268		7.93500	104.86013			918,873,000,000.00	115,800,000	10,435,800,000.00
TN20	On 17/09/2020	Spot Bond	8.90000		110.25424		8.90000	110.22772			9,735,338,870,000.00	1,093,858,300	16,581,500,000.00
TN23	On 06/11/2023	Spot Bond	9.21000		111.01837		9.21000	110.99076			0.00	0	8,857,547,700.00
TN25	On 19/08/2025	Spot Bond	9.47500		102.91005		9.47500	102.88416			0.00	0	13,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.45500		96.23039		9.45500	96.20584			1,303,450,226,500.00	137,858,300	6,702,002,700.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.61720			0.00	100,000,000	170,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.19591			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.48985			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.32736			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.33667			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.33756			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.38315			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47770			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.95431			0.00	70,000,000	35,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.99319			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.01649			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.10714		10.00000	100.08034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.10447		9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10382		100.00000	10.07776			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.04049			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.01610			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.91115			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.66152			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.40950			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.64601			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.45178			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.41350			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.19059			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.20295			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.78093			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.48097			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.32685			0.00	19,350,000,000	6,450,000,000.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.79624			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	63.51491		100.00000	62.78538			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73726			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.70777			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.58981			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.32445			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.28229			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22323			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81561			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.28229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.71040			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.28333			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.15000	110.79805		9.15000	110.77067			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.11379			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.87091			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27238			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.34500	104.89455		9.34500	104.86808			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00633			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04461			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44461			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.46072			0.00	200,000,000	100,000,000.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.46147			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13026			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.16525			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.56000	113.57465		6.56000	113.55439			217,136,000,000.00	33,100,000	9,683,100,000.00
WS05	On 01/08/2018	Spot Bond		0.77000	241.57888		0.77000	241.53649			1,685,376,000,000.00	2,188,800,000	4,505,600,000.00
WSP1	On 28/05/2015	Spot Bond		6.50000	103.62865		6.50000	103.61034			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.51000	104.64009		7.51000	104.61878			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.82500	105.30505		7.82500	105.28272			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.19000	104.15894		8.19000	104.13584			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.29000	104.04730		8.29000	104.02395			0.00	0	1,700,000,000.00
Z009	On 30/11/2013	Spot Bond		4.56000	97.77083		4.56000	97.77083			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.15000	90.90962		6.15000	90.89466			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.61500	98.54224		4.61500	98.52996			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.62500	97.41243		4.62500	97.40033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.08000	89.38482		6.08000	89.37012			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.60500	95.59738		4.60500	95.58536			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.15000	90.89466		6.15000	90.87970			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.21500	66.19617		7.21500	66.18321			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	27.23035		100.00000	27.17869			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.41337		100.00000	14.38602			0.00	0	0.00
Total for j-Bonds :										32,303,829,618,309,000.00	19,970,632,500	'76 883 085 400.00
Grand Total:										32,303,830,051,428,800.00	19,970,659,746	'76 885 452 533.00