



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/12/2013

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 13/12/2013	Foreign Exchange Future		10.33290	10.33290		10.32950	10.32950		14.42	298,920,464.10	28,929	382,057.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,932.90000	2.93290	2,929.50000	2.92950	2,932.900	21.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,332.90000	2.33290	2,329.50000	2.32950	2,332.900	21.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.25	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,582.90000	1.58290	1,579.50610	1.57951	1,582.900	26.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00610	0.00001	0.000	26.83	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,432.90000	1.43290	1,429.50640	1.42951	1,432.900	28.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00640	0.00001	0.000	28.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,405.00000	1.40500	1,401.60650	1.40161	1,405.000	28.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.00000	0.00000	0.00650	0.00001	0.000	28.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,355.00000	1.35500	1,351.60650	1.35161	1,355.000	29.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.00000	0.00000	0.00650	0.00001	0.000	29.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,332.90000	1.33290	1,329.50660	1.32951	1,332.900	29.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00660	0.00001	0.000	29.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,305.00000	1.30500	1,301.60660	1.30161	1,305.000	29.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.00000	0.00000	0.00660	0.00001	0.000	29.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,232.90010	1.23290	1,229.50670	1.22951	1,232.900	30.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.00010	0.00000	0.00670	0.00001	0.000	30.74	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,132.90180	1.13290	1,129.50680	1.12951	1,132.902	31.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.00180	0.00000	0.00680	0.00001	0.002	31.86	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	932.91420	0.93291	929.52170	0.92952	932.914	29.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.01420	0.00001	0.02170	0.00002	0.014	29.63	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	832.92740	0.83293	829.54840	0.82955	832.927	27.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.02740	0.00003	0.04840	0.00005	0.027	27.77	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	782.93880	0.78294	779.57280	0.77957	782.939	26.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	0.03880	0.00004	0.07280	0.00007	0.039	26.84	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	742.95170	0.74295	739.60150	0.73960	742.952	26.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	0.05170	0.00005	0.10150	0.00010	0.052	26.10	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	732.95560	0.73296	729.61040	0.72961	732.956	25.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	0.05560	0.00006	0.11040	0.00011	0.056	25.91	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	643.00950	0.64301	639.73680	0.63974	643.009	24.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.10950	0.00011	0.23680	0.00024	0.109	24.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	633.01840	0.63302	629.75800	0.62976	633.018	24.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Put	0.11840	0.00012		0.25800	0.00026	0.118	24.05	0.00	0	400.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Call	593.06270	0.59306		589.86480	0.58986	593.063	23.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Put	0.16270	0.00016		0.36480	0.00036	0.163	23.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Call	583.07640	0.58308		579.89800	0.57990	583.076	23.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Put	0.17640	0.00018		0.39800	0.00040	0.176	23.11	0.00	0	5,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Call	533.16660	0.53317		530.11690	0.53012	533.167	22.18	0.00	0	500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Put	0.26660	0.00027		0.61690	0.00062	0.267	22.18	0.00	0	21,500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Call	483.33540	0.48334		480.47380	0.48047	483.335	21.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Put	0.43540	0.00044		0.97380	0.00097	0.435	21.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Call	433.61680	0.43362		431.03950	0.43104	433.617	20.63	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Put	0.71680	0.00072		1.53950	0.00154	0.717	20.63	0.00	0	4,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Call	374.21480	0.37421		372.16730	0.37217	374.215	19.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Put	1.31480	0.00131		2.66730	0.00267	1.315	19.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Call	334.87770	0.33488		333.34240	0.33334	334.878	19.08	0.00	0	26,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Put	1.97770	0.00198		3.84240	0.00384	1.978	19.08	0.00	0	5,300.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Call	238.41170	0.23841		238.95140	0.23895	238.412	17.53	0.00	0	250.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Put	5.51170	0.00551		9.45140	0.00945	5.512	17.53	0.00	0	300.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Call	201.18250	0.20118		202.93120	0.20293	201.183	16.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Put	8.28250	0.00828		13.43120	0.01343	8.283	16.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Call	192.06410	0.19206		194.14860	0.19415	192.064	16.75	0.00	0	4,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Put	9.16410	0.00916		14.64860	0.01465	9.164	16.75	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.19	Call	156.58050	0.15658		160.11970	0.16012	156.580	16.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.19	Put	13.68050	0.01368		20.61970	0.02062	13.680	16.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Call	148.00330	0.14800		151.92690	0.15193	148.003	15.98	0.00	0	500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Put	15.10330	0.01510		22.42690	0.02243	15.103	15.98	0.00	0	1,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Call	139.56440	0.13956		143.87720	0.14388	139.564	15.82	0.00	0	21,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Put	16.66440	0.01666		24.37720	0.02438	16.664	15.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Call	107.42640	0.10743		113.28530	0.11329	107.426	15.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Put	24.52640	0.02453		33.78530	0.03379	24.526	15.20	0.00	0	5,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call	92.50570	0.09251		99.08460	0.09908	92.506	14.89	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put	29.60570	0.02961		39.58460	0.03958	29.606	14.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	71.86170	0.07186		79.36290	0.07936	71.862	14.42	0.00	0	5,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	38.96170	0.03896		49.86290	0.04986	38.962	14.42	0.00	0	50,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.35	Call	48.13150	0.04813		56.04600	0.05605	48.131	15.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.35	Put	65.23150	0.06523		76.54600	0.07655	65.231	15.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Call	44.23650	0.04424		52.10660	0.05211	44.236	15.17	0.00	0	3,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Put	71.33650	0.07134		82.60660	0.08261	71.336	15.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Call	31.17660	0.03118		38.54140	0.03854	31.177	15.66	0.00	0	20,100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Put	98.27660	0.09828		109.04140	0.10904	98.277	15.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Call	14.76380	0.01476		20.22960	0.02023	14.764	16.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Put	161.86380	0.16186		170.72960	0.17073	161.864	16.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.50	Call	12.15610	0.01216		17.09630	0.01710	12.156	16.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.50	Put	179.25610	0.17926		187.59630	0.18760	179.256	16.90	0.00	0	300.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.51	Call	11.02110	0.01102		15.70270	0.01570	11.021	17.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.51	Put	188.12110	0.18812		196.20270	0.19620	188.121	17.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.55	Call	7.41230	0.00741		11.11620	0.01112	7.412	17.52	0.00	0	6.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.55	Put	224.51230	0.22451		231.61620	0.23162	224.512	17.52	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.56	Call	6.70620	0.00671		10.18460	0.01018	6.706	17.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.56	Put	233.80620	0.23381		240.68460	0.24068	233.806	17.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	4.48200	0.00448		7.14860	0.00715	4.482	18.14	0.00	0	25,500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	271.58200	0.27158		277.64860	0.27765	271.582	18.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.65	Call	2.69990	0.00270		4.56150	0.00456	2.700	18.76	0.00	0	22,700.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.65	Put	319.79990	0.31980		325.06150	0.32506	319.800	18.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.70	Call	1.62650	0.00163		2.89690	0.00290	1.627	19.38	0.00	0	650.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.70	Put	368.72650	0.36873		373.39690	0.37340	368.727	19.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.80	Call	0.59790	0.00060		1.16410	0.00116	0.598	20.63	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.80	Put	467.69790	0.46770		471.66410	0.47166	467.698	20.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	0.43170		0.00043		0.88680	0.00089	0.432	21.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	507.53170		0.50753		511.38680	0.51139	507.532	21.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	0.23320		0.00023		0.53120	0.00053	0.233	22.60	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	587.33320		0.58733		591.03120	0.59103	587.333	22.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	0.13200		0.00013		0.33150	0.00033	0.132	23.92	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	667.23200		0.66723		670.83150	0.67083	667.232	23.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	0.05110		0.00005		0.15180	0.00015	0.051	26.39	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	817.15110		0.81715		820.65180	0.82065	817.151	26.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	0.03840		0.00004		0.12020	0.00012	0.038	27.22	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	867.13840		0.86714		870.62020	0.87062	867.138	27.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	0.01790		0.00002		0.06430	0.00006	0.018	29.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,017.11790		1.01712		1,020.56430	1.02056	1,017.118	29.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.01170		0.00001		0.03440	0.00003	0.012	32.63	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,167.11170		1.16711		1,170.53440	1.17053	1,167.112	32.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.00760		0.00001		0.01700	0.00002	0.008	36.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,367.10760		1.36711		1,370.51700	1.37052	1,367.108	36.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.00490		0.00000		0.00740	0.00001	0.005	42.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,667.10490		1.66710		1,670.50740	1.67051	1,667.105	42.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.00370		0.00000		0.00360	0.00000	0.004	49.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,017.10370		2.01710		2,020.50360	2.02050	2,017.104	49.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.00960		0.00001		0.00920	0.00001	0.010	55.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,167.10960		2.16711		2,170.50920	2.17051	2,167.110	55.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.34760		10.34760		10.34420	10.34420		13.61	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	798.28060		0.79828		795.13090	0.79513	798.281	17.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.68060		0.00068		0.93090	0.00093	0.681	17.12	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	758.42110		0.75842		755.32090	0.75532	758.421	16.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.82110		0.00082		1.12090	0.00112	0.821	16.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	748.46110		0.74846		745.37480	0.74537	748.461	16.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.86110		0.00086		1.17480	0.00117	0.861	16.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	738.50330		0.73850		735.43170	0.73543	738.503	16.48	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.90330		0.00090		1.23170	0.00123	0.903	16.48	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	272.70330		0.27270		273.63800	0.27364	272.703	13.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	25.10330		0.02510		29.43800	0.02944	25.103	13.76	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	52.72620		0.05273		56.88700	0.05689	52.726	14.82	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	215.12620		0.21513		222.68700	0.22269	215.126	14.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	12.07580		0.01208		13.72880	0.01373	12.076	17.32	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	504.47580		0.50448		509.52880	0.50953	504.476	17.32	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.36700		10.36700		10.36330	10.36330		13.90	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	393.54990		0.39355		392.32690	0.39233	393.550	13.40	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	26.54990		0.02655		29.02690	0.02903	26.550	13.40	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	97.31950		0.09732		100.40520	0.10041	97.320	14.51	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	230.31950		0.23032		237.10520	0.23711	230.320	14.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.40830		10.40830		10.40470	10.40470		13.91	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,108.45870		2.10846		2,104.88600	2.10489	2,108.459	19.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.15870		0.00016		0.18600	0.00019	0.159	19.72	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	379.85610		0.37986		381.45940	0.38146	379.856	13.61	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	91.55610		0.09156		96.75940	0.09676	91.556	13.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	176.22700		0.17623		179.43900	0.17944	176.227	14.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	277.92700		0.27793		284.73900	0.28474	277.927	14.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	172.74350		0.17274		175.95920	0.17596	172.743	14.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	284.44350		0.28444		291.25920	0.29126	284.443	14.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	169.32640		0.16933		172.54290	0.17254	169.326	14.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	291.02640		0.29103		297.84290	0.29784	291.026	14.70	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.45400		10.45400		10.45020	10.45020		14.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,154.58230		2.15458		2,150.87400	2.15087	2,154.582	17.82	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.58230		0.00058		0.67400	0.00067	0.582	17.82	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	544.17720		0.54418		545.03110	0.54503	544.177	13.55	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	90.17720		0.09018		94.83110	0.09483	90.177	13.55	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	233.89160		0.23389		238.04890	0.23805	233.892	14.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	349.89160		0.34989		357.84890	0.35785	349.892	14.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	230.41670		0.23042		234.58040	0.23458	230.417	14.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	356.41670		0.35642		364.38040	0.36438	356.417	14.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	226.99270		0.22699		231.16360	0.23116	226.993	14.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	362.99270		0.36299		370.96360	0.37096	362.993	14.94	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.45550		10.45550		10.45180	10.45180		14.41	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	216.29280		0.21629		220.56480	0.22056	216.293	15.10	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	390.79280		0.39079		398.76480	0.39876	390.793	15.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.45710		10.45710		10.45330	10.45330		14.42	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,373.24670		1.37325		1,370.13490	1.37013	1,373.247	15.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	6.14670		0.00615		6.83490	0.00683	6.147	15.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,363.42250		1.36342		1,360.32660	1.36033	1,363.423	15.07	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	6.32250		0.00632		7.02660	0.00703	6.323	15.07	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,353.60280		1.35360		1,350.52350	1.35052	1,353.603	15.04	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	6.50280		0.00650		7.22350	0.00722	6.503	15.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.48410		10.48410		10.47990	10.47990		14.62	221,780,651.40	21,154	309,409.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,784.42200		2.78442		2,780.26990	2.78027	2,784.422	19.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.32200		0.00032		0.36990	0.00037	0.322	19.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,285.04010		2.28504		2,280.97680	2.28098	2,285.040	17.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.94010		0.00094		1.07680	0.00108	0.940	17.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,787.45360		1.78745		1,783.66750	1.78367	1,787.454	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	3.35360		0.00335		3.76750	0.00377	3.354	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,248.60760		1.24861		1,245.70200	1.24570	1,248.608	14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	14.50760		0.01451		15.80200	0.01580	14.508	14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	930.61580		0.93062		929.11950	0.92912	930.616	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	36.51580		0.03652		39.21950	0.03922	36.516	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	921.68150		0.92168		920.25210	0.92025	921.681	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	37.58150		0.03758		40.35210	0.04035	37.582	13.86	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	912.77180		0.91277		911.41230	0.91141	912.772	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	38.67180		0.03867		41.51230	0.04151	38.672	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	833.81140		0.83381		833.11890	0.83312	833.811	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	49.71140		0.04971		53.21890	0.05322	49.711	13.78	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	790.97630		0.79098		790.68900	0.79069	790.976	13.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	56.87630		0.05688		60.78900	0.06079	56.876	13.74	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	748.94970		0.74895		749.09020	0.74909	748.950	13.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	64.84970		0.06485		69.19020	0.06919	64.850	13.70	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	667.55970		0.66756		668.61370	0.66861	667.560	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	83.45970		0.08346		88.71370	0.08871	83.460	13.62	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	590.10410		0.59010		592.12640	0.59213	590.104	13.54	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	106.00410		0.10600		112.22640	0.11223	106.004	13.54	265,010.25	2,500	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	490.76410		0.49076		493.90570	0.49391	490.764	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	156.66410		0.15666		164.00570	0.16401	156.664	13.86	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	460.44550		0.46045		463.91580	0.46392	460.446	13.97	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	176.34550		0.17635		184.01580	0.18402	176.345	13.97	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	448.71050		0.44871		452.30590	0.45231	448.711	14.01	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	184.61050		0.18461		192.40590	0.19241	184.610	14.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	431.52920		0.43153		435.30200	0.43530	431.529	14.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	197.42920		0.19743		205.40200	0.20540	197.429	14.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	404.00980		0.40401		408.05500	0.40806	404.010	14.19	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	219.90980		0.21991		228.15500	0.22816	219.910	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	398.67040		0.39867		402.76750	0.40277	398.670	14.21	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	224.57040		0.22457		232.86750	0.23287	224.570	14.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	388.16100		0.38816		392.35620	0.39236	388.161	14.25	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	234.06100		0.23406		242.45620	0.24246	234.061	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	382.98630		0.38299		387.22990	0.38723	382.986	14.27	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	238.88630	0.23889			247.32990	0.24733	238.886	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	377.86840	0.37787			382.15700	0.38216	377.868	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	243.76840	0.24377			252.25700	0.25226	243.768	14.29	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	353.08610	0.35309			357.59070	0.35759	353.086	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	268.98610	0.26899			277.69070	0.27769	268.986	14.40	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	329.63860	0.32964			334.32740	0.33433	329.639	14.51	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	295.53860	0.29554			304.42740	0.30443	295.539	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	307.48800	0.30749			312.33330	0.31233	307.488	14.62	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	323.38800	0.32339			332.43330	0.33243	323.388	14.62	0.00	0	2,800.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	270.10060	0.27010			274.93210	0.27493	270.101	14.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	386.00060	0.38600			395.03210	0.39503	386.001	14.98	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	266.62210	0.26662			271.44680	0.27145	266.622	15.02	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	392.52210	0.39252			401.54680	0.40155	392.522	15.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	253.16090	0.25316			257.94940	0.25795	253.161	15.17	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	419.06090	0.41906			428.04940	0.42805	419.061	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	237.31190	0.23731			242.03640	0.24204	237.312	15.35	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	453.21190	0.45321			462.13640	0.46214	453.212	15.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	208.65230	0.20865			213.19330	0.21319	208.652	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	524.55230	0.52455			533.29330	0.53329	524.552	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	195.72460	0.19572			200.15550	0.20016	195.725	15.89	489,311.50	2,500	2,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	561.62460	0.56162			570.25550	0.57026	561.625	15.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	161.90140	0.16190			165.94590	0.16595	161.901	16.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	677.80140	0.67780			686.04590	0.68605	677.801	16.44	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	143.25160	0.14325			147.00850	0.14701	143.252	16.82	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	759.15160	0.75915			767.10850	0.76711	759.152	16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	134.99550	0.13500			138.60690	0.13861	134.995	17.02	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	800.89550	0.80090			808.70690	0.80871	800.896	17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	127.30240	0.12730			130.76800	0.13077	127.302	17.21	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	843.20240	0.84320			850.86800	0.85087	843.202	17.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	120.12960	0.12013			123.45020	0.12345	120.130	17.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	886.02960	0.88603			893.55020	0.89355	886.030	17.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	90.89400	0.09089			93.52010	0.09352	90.894	18.40	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,106.79400	1.10679			1,113.62010	1.11362	1,106.794	18.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	69.91100	0.06991			71.98840	0.07199	69.911	19.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,335.81100	1.33581			1,342.08840	1.34209	1,335.811	19.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	54.79450	0.05479			56.42490	0.05642	54.794	20.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,570.69450	1.57069			1,576.52490	1.57652	1,570.695	20.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	43.79540	0.04380			45.06520	0.04507	43.795	21.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,809.69540	1.80970			1,815.16520	1.81517	1,809.695	21.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	35.68180	0.03568			36.66450	0.03666	35.682	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,051.58180	2.05158			2,056.76450	2.05676	2,051.582	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	32.70640	0.03271			33.54920	0.03355	32.706	22.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,198.60640	2.19861			2,203.64920	2.20365	2,198.606	22.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	32.39490	0.03239			33.19740	0.03320	32.395	23.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,248.29490	2.24829			2,253.29740	2.25330	2,248.295	23.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	31.60820	0.03161			32.29740	0.03230	31.608	24.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,397.50820	2.39751			2,402.39740	2.40240	2,397.508	24.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	31.01680	0.03102			31.60250	0.03160	31.017	25.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,546.91680	2.54692			2,551.70250	2.55170	2,546.917	25.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	14.78660	0.01479			14.93130	0.01493	14.787	29.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,780.68660	3.78069			3,785.03130	3.78503	3,780.687	29.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	10.88860	0.01089			11.00730	0.01101	10.889	29.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,026.78860	4.02679			4,031.10730	4.03111	4,026.789	29.43	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.48730	10.48730			10.48310	10.48310		14.49	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,407.44690	1.40745			1,404.27690	1.40428	1,407.447	15.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	10.14690	0.01015			11.17690	0.01118	10.147	15.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,397.71110	1.39771			1,394.56360	1.39456	1,397.711	14.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	10.41110		0.01041		11.46360	0.01146	10.411	14.99	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,387.98210		1.38798	1,384.85730	1.38486	1,387.982	1,387.982	14.96	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	10.68210		0.01068	11.75730	0.01176	10.682	10.682	14.96	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.49840	10.49840		10.49430	10.49430			14.55	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,200.01900	2.20002		2,196.07110	2.19607	2,200.019	2,200.019	17.28	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.61900	0.00162		1.77110	0.00177	1.619	1.619	17.28	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	547.11950	0.54712		549.10660	0.54911	547.119	547.119	13.90	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	148.71950	0.14872		154.80660	0.15481	148.720	148.720	13.90	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.54640	10.54640		10.54230	10.54230			15.00	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,250.79890	2.25080		2,246.62100	2.24662	2,250.799	2,250.799	17.54	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	4.39890	0.00440		4.32100	0.00432	4.399	4.399	17.54	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	730.79390	0.73079		732.12010	0.73212	730.794	730.794	13.89	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	124.39390	0.12439		129.82010	0.12982	124.394	124.394	13.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.59590	10.59590		10.59190	10.59190			15.14	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	800.07230	0.80007		800.39790	0.80040	800.072	800.072	13.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	144.17230	0.14417		148.49790	0.14850	144.172	144.172	13.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	792.62600	0.79263		792.96900	0.79297	792.626	792.626	13.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	146.72600	0.14673		151.06900	0.15107	146.726	146.726	13.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	785.21310	0.78521		785.57310	0.78557	785.213	785.213	13.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	149.31310	0.14931		153.67310	0.15367	149.313	149.313	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.62470	10.62470		10.62080	10.62080			15.20	9,562,230.00	900	23,716.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,631.28020	2.63128		2,626.16140	2.62616	2,631.280	2,631.280	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	6.58020	0.00658		5.36140	0.00536	6.580	6.580	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,188.62170	2.18862		2,183.80510	2.18381	2,188.622	2,188.622	17.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	13.92170	0.01392		13.00510	0.01301	13.922	13.922	17.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,003.64000	2.00364		1,998.98830	1.99899	2,003.640	2,003.640	16.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	18.94000	0.01894		18.18830	0.01819	18.940	18.940	16.71	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,897.28490	1.89728		1,892.72000	1.89272	1,897.285	1,897.285	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	22.58490	0.02258		21.92000	0.02192	22.585	22.585	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,868.38830	1.86839		1,863.85480	1.86385	1,868.388	1,868.388	16.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	23.68830	0.02369		23.05480	0.02305	23.688	23.688	16.33	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,658.18190	1.65818		1,653.99970	1.65400	1,658.182	1,658.182	15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	33.48190	0.03348		33.19970	0.03320	33.482	33.482	15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,470.29590	1.47030		1,466.66760	1.46667	1,470.296	1,470.296	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	45.59590	0.04560		45.86760	0.04587	45.596	45.596	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,118.16460	1.11816		1,116.49280	1.11649	1,118.165	1,118.165	14.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	83.46460	0.08346		85.69280	0.08569	83.465	83.465	14.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,109.77250	1.10977		1,108.17240	1.10817	1,109.773	1,109.773	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	85.07250	0.08507		87.37240	0.08737	85.073	85.073	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,101.40640	1.10141		1,099.87550	1.09988	1,101.406	1,101.406	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	86.70640	0.08671		89.07550	0.08908	86.706	86.706	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	986.93700	0.98694		986.50100	0.98650	986.937	986.937	14.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	112.23700	0.11224		115.70100	0.11570	112.237	112.237	14.16	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	947.33370	0.94733		947.33180	0.94733	947.334	947.334	14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	122.63370	0.12263		126.53180	0.12653	122.634	122.634	14.13	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	818.18910	0.81819		819.81490	0.81981	818.189	818.189	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	163.48910	0.16349		169.01490	0.16901	163.489	163.489	14.04	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	789.11200	0.78911		791.15130	0.79115	789.112	789.112	14.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	174.41200	0.17441		180.35130	0.18035	174.412	174.412	14.02	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	710.73880	0.71074		713.69130	0.71369	710.739	710.739	14.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	216.03880	0.21604		222.89130	0.22289	216.039	216.039	14.18	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	397.39800	0.39740		402.33020	0.40233	397.398	397.398	15.78	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	572.69800	0.57270		581.53020	0.58153	572.698	572.698	15.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	336.77350	0.33677		341.22350	0.34122	336.773	336.773	16.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	712.07350	0.71207		720.42350	0.72042	712.074	712.074	16.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	212.64500	0.21265		215.28690	0.21529	212.645	212.645	18.18	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,187.94500	1.18794		1,194.48690	1.19449	1,187.945	1,187.945	18.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	172.19430	0.17219	173.99210	0.17399	172.194	19.07	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	1,447.49430	1.44749	1,453.19210	1.45319	1,447.494	19.07	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	160.98960	0.16099	162.53280	0.16253	160.990	19.36	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,536.28960	1.53629	1,541.73280	1.54173	1,536.290	19.36	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	141.43370	0.14143	142.50680	0.14251	141.434	19.95	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,716.73370	1.71673	1,721.70680	1.72171	1,716.734	19.95	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	137.92950	0.13793	138.91560	0.13892	137.930	20.07	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,753.22950	1.75323	1,758.11560	1.75812	1,753.230	20.07	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	117.95210	0.11795	118.42290	0.11842	117.952	20.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,993.25210	1.99325	1,997.62290	1.99762	1,993.252	20.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	102.83870	0.10284	102.42210	0.10242	102.839	22.52	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	2,378.13870	2.37814	2,381.62210	2.38162	2,378.139	22.52	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			10.63310	10.63310	10.62910	10.62910		15.21	0.00	0	0.00
\$ / R	On	18/06/2014	8.78	Call	1,877.30200		1.87730	1,872.81520	1.87282	1,877.302	16.24	0.00	0	0.00	
\$ / R	On	18/06/2014	8.78	Put	24.20200		0.02420	23.71520	0.02372	24.202	16.24	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Call	721.73500		0.72174	725.81290	0.72581	721.735	14.18	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Put	218.63500		0.21863	226.71290	0.22671	218.635	14.18	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Call	143.71030		0.14371	144.84040	0.14484	143.710	20.01	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Put	1,750.61030		1.75061	1,755.74040	1.75574	1,750.610	20.01	0.00	0	0.00	
\$ / R	On	22/08/2014		Any day expiry			10.74240	10.74240	10.73750	10.73750		15.76	0.00	0	0.00
\$ / R	On	22/08/2014	9.99	Call	957.74020		0.95774	960.48220	0.96048	957.740	14.27	0.00	0	0.00	
\$ / R	On	22/08/2014	9.99	Put	205.34020		0.20534	212.98220	0.21298	205.340	14.27	0.00	0	0.00	
\$ / R	On	22/08/2014	10.00	Call	950.86850		0.95087	953.67510	0.95368	950.869	14.28	0.00	0	0.00	
\$ / R	On	22/08/2014	10.00	Put	208.46850		0.20847	216.17510	0.21618	208.468	14.28	0.00	0	0.00	
\$ / R	On	22/08/2014	10.01	Call	944.03070		0.94403	946.90190	0.94690	944.031	14.29	0.00	0	0.00	
\$ / R	On	22/08/2014	10.01	Put	211.63070		0.21163	219.40190	0.21940	211.631	14.29	0.00	0	0.00	
\$ / R	On	22/08/2014	10.33	Call	749.51610		0.74952	754.08030	0.75408	749.516	14.74	0.00	0	0.00	
\$ / R	On	22/08/2014	10.33	Put	337.11610		0.33712	346.58030	0.34658	337.116	14.74	0.00	0	19,547.00	
\$ / R	On	22/08/2014	12.07	Call	245.98190		0.24598	249.64520	0.24965	245.982	19.09	0.00	0	19,547.00	
\$ / R	On	22/08/2014	12.07	Put	1,573.58190		1.57358	1,582.14520	1.58215	1,573.582	19.09	0.00	0	0.00	
\$ / R	On	15/09/2014		Foreign Exchange Future			10.78280	10.78280	10.77760	10.77760		15.91	0.00	0	1,700.00
\$ / R	On	15/09/2014	7.90	Call	2,892.51350		2.89251	2,888.17800	2.88818	2,892.513	17.19	0.00	0	0.00	
\$ / R	On	15/09/2014	7.90	Put	9.71350		0.00971	10.57800	0.01058	9.714	17.19	0.00	0	0.00	
\$ / R	On	15/09/2014	8.40	Call	2,402.76520		2.40277	2,399.08210	2.39908	2,402.765	16.04	0.00	0	0.00	
\$ / R	On	15/09/2014	8.40	Put	19.96520		0.01997	21.48210	0.02148	19.965	16.04	0.00	0	0.00	
\$ / R	On	15/09/2014	8.88	Call	1,943.90160		1.94390	1,941.39380	1.94139	1,943.902	15.16	0.00	0	0.00	
\$ / R	On	15/09/2014	8.88	Put	41.10160		0.04110	43.79380	0.04379	41.102	15.16	0.00	0	26,804.00	
\$ / R	On	15/09/2014	8.90	Call	1,925.22820		1.92523	1,922.79140	1.92279	1,925.228	15.13	0.00	0	0.00	
\$ / R	On	15/09/2014	8.90	Put	42.42820		0.04243	45.19140	0.04519	42.428	15.13	0.00	0	15,296.00	
\$ / R	On	15/09/2014	9.00	Call	1,832.42710		1.83243	1,830.36480	1.83036	1,832.427	15.00	0.00	0	0.00	
\$ / R	On	15/09/2014	9.00	Put	49.62710		0.04963	52.76480	0.05276	49.627	15.00	0.00	0	45,000.00	
\$ / R	On	15/09/2014	9.30	Call	1,560.63000		1.56063	1,559.88830	1.55989	1,560.630	14.60	0.00	0	0.00	
\$ / R	On	15/09/2014	9.30	Put	77.83000		0.07783	82.28830	0.08229	77.830	14.60	0.00	0	0.00	
\$ / R	On	15/09/2014	9.60	Call	1,301.32880		1.30133	1,302.18300	1.30218	1,301.329	14.20	0.00	0	0.00	
\$ / R	On	15/09/2014	9.60	Put	118.52880		0.11853	124.58300	0.12458	118.529	14.20	0.00	0	0.00	
\$ / R	On	15/09/2014	9.90	Call	1,070.70420		1.07070	1,073.29580	1.07330	1,070.704	14.24	0.00	0	0.00	
\$ / R	On	15/09/2014	9.90	Put	187.90420		0.18790	195.69580	0.19570	187.904	14.24	0.00	0	6.00	
\$ / R	On	15/09/2014	10.00	Call	1,001.29690		1.00130	1,004.43690	1.00444	1,001.297	14.32	0.00	0	0.00	
\$ / R	On	15/09/2014	10.00	Put	218.49690		0.21850	226.83690	0.22684	218.497	14.32	0.00	0	45,000.00	
\$ / R	On	15/09/2014	10.19	Call	877.82700		0.87783	881.91940	0.88192	877.827	14.49	0.00	0	0.00	
\$ / R	On	15/09/2014	10.19	Put	285.02700		0.28503	294.31940	0.29432	285.027	14.49	0.00	0	2,870.00	
\$ / R	On	15/09/2014	10.21	Call	865.47750		0.86548	869.66380	0.86966	865.478	14.51	0.00	0	0.00	
\$ / R	On	15/09/2014	10.21	Put	292.67750		0.29268	302.06380	0.30206	292.678	14.51	0.00	0	15,296.00	
\$ / R	On	15/09/2014	10.23	Call	853.25200		0.85325	857.53410	0.85753	853.252	14.52	0.00	0	0.00	
\$ / R	On	15/09/2014	10.23	Put	300.45200		0.30045	309.93410	0.30993	300.452	14.52	0.00	0	23,934.00	
\$ / R	On	15/09/2014	10.29	Call	819.52170		0.81952	824.03040	0.82403	819.522	14.64	0.00	0	0.00	
\$ / R	On	15/09/2014	10.29	Put	326.72170		0.32672	336.43040	0.33643	326.722	14.64	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	814.20480	0.81420		818.74680	0.81875	814.205	14.67	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	331.40480	0.33140		341.14680	0.34115	331.405	14.67	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	808.92240	0.80892		813.50060	0.81350	808.922	14.69	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	336.12240	0.33612		345.90060	0.34590	336.122	14.69	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	536.01250	0.53601		541.52580	0.54153	536.013	16.27	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	703.21250	0.70321		713.92580	0.71393	703.213	16.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	289.94440	0.28994		294.29050	0.29429	289.944	18.81	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,507.14440	1.50714		1,516.69050	1.51669	1,507.144	18.81	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	274.76380	0.27476		278.97500	0.27898	274.764	19.04	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,591.96380	1.59196		1,601.37500	1.60137	1,591.964	19.04	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	241.30670	0.24131		245.18730	0.24519	241.307	19.62	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,808.50670	1.80851		1,817.58730	1.81759	1,808.507	19.62	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	236.49410	0.23649		240.32100	0.24032	236.494	19.72	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,843.69410	1.84369		1,852.72100	1.85272	1,843.694	19.72	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	230.66700	0.23067		234.42850	0.23443	230.667	19.83	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,887.86700	1.88787		1,896.82850	1.89683	1,887.867	19.83	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	213.35720	0.21336		216.90720	0.21691	213.357	20.21	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,030.55720	2.03056		2,039.30720	2.03931	2,030.557	20.21	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	176.38660	0.17639		179.28510	0.17929	176.387	21.89	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,543.58660	2.54359		2,551.68510	2.55169	2,543.587	21.89	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			10.86680	10.86680		10.86130	10.86130		16.30	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,007.24380	1.00724		1,009.98820	1.00999	1,007.244	14.77	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	300.44380	0.30044		308.68820	0.30869	300.444	14.77	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	384.59030	0.38459		388.42480	0.38842	384.590	18.59	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,427.79030	1.42779		1,437.12480	1.43712	1,427.790	18.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.93060	10.93060		10.92510	10.92510		16.49	0.00	0	6,400.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,953.69080	2.95369		2,950.61790	2.95062	2,953.691	17.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	23.09080	0.02309		25.51790	0.02552	23.091	17.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,519.04870	2.51905		2,516.74050	2.51674	2,519.049	16.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	38.44870	0.03845		41.64050	0.04164	38.449	16.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,471.23570	2.47124		2,469.01480	2.46901	2,471.236	16.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	40.63570	0.04064		43.91480	0.04391	40.636	16.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,423.53530	2.42354		2,421.40430	2.42140	2,423.535	16.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	42.93530	0.04294		46.30430	0.04630	42.935	16.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,006.06290	2.00606		2,005.06700	2.00507	2,006.063	15.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	75.46290	0.07546		79.96700	0.07997	75.463	15.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,572.66620	1.57267		1,573.25380	1.57325	1,572.666	14.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	142.06620	0.14207		148.15380	0.14815	142.066	14.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,490.38020	1.49038		1,491.27020	1.49127	1,490.380	14.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	159.78020	0.15978		166.17020	0.16617	159.780	14.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,189.91040	1.18991		1,191.87980	1.19188	1,189.910	14.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	259.31040	0.25931		266.77980	0.26678	259.310	14.74	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	897.73470	0.89773		900.48720	0.90049	897.735	15.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	467.13470	0.46713		475.38720	0.47539	467.135	15.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	692.84630	0.69285		696.10700	0.69611	692.846	16.59	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	762.24630	0.76225		771.00700	0.77101	762.246	16.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	539.01190	0.53901		542.38200	0.54238	539.012	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	1,108.41190	1.10841		1,117.28200	1.11728	1,108.412	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	427.51070	0.42751		430.90080	0.43090	427.511	18.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,496.91070	1.49691		1,505.80080	1.50580	1,496.911	18.76	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future			11.11240	11.11240		11.10870	11.10870		16.95	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Call	889.01160	0.88901		891.18650	0.89119	889.012	16.70	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Put	766.61160	0.76661		772.48650	0.77249	766.612	16.70	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Call	885.24940	0.88525		887.43060	0.88743	885.249	16.73	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Put	772.84940	0.77285		778.73060	0.77873	772.849	16.73	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Call	881.50810	0.88151		883.69540	0.88370	881.508	16.75	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Put	779.10810	0.77911		784.99540	0.78500	779.108	16.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 11/12/2013	Any day expiry			10.33290		10.33290		10.32830	10.32830		14.39	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Call	11,719.29990		0.11719	12,089.65160	0.12090		11,719.300	16.51	0.00	0	200.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Put	429.29990		0.00429	1,259.65160	0.01260		429.300	16.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.33290		10.33290	10.32950	10.32950			14.42	289,321.20	28	382.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	84,292.56340		0.84293	83,954.45880	0.83954		84,292.563	27.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	2.56340		0.00003	4.45880	0.00004		2.563	27.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	83,292.74390		0.83293	82,954.83570	0.82955		83,292.744	27.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	2.74390		0.00003	4.83570	0.00005		2.744	27.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	82,292.93850		0.82293	81,955.24580	0.81955		82,292.938	27.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	2.93850		0.00003	5.24580	0.00005		2.939	27.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Call	13,127.52840		0.13128	13,597.87070	0.13598		13,127.528	15.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Put	1,837.52840		0.01838	2,647.87070	0.02648		1,837.528	15.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	2,452.64460		0.02453	3,378.53180	0.03379		2,452.645	15.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	10,742.64460		0.10743	11,328.53180	0.11329		10,742.645	15.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	4,813.14520		0.04813	5,604.60400	0.05605		4,813.145	15.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	6,523.14520		0.06523	7,654.60400	0.07655		6,523.145	15.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	39.86740		0.00040	82.98590	0.00083		39.867	21.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	51,749.86740		0.51750	52,132.98590	0.52133		51,749.867	21.45	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.48410		10.48410	10.47990	10.47990			14.62	0.00	0	286.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	38,816.09660		0.38816	39,235.61790	0.39236		38,816.097	14.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	23,406.09660		0.23406	24,245.61790	0.24246		23,406.097	14.25	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	31,181.52490		0.31182	31,663.32810	0.31663		31,181.525	14.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	31,771.52490		0.31772	32,673.32810	0.32673		31,771.525	14.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	30,748.80330		0.30749	31,233.33130	0.31233		30,748.803	14.62	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	32,338.80330		0.32339	33,243.33130	0.33243		32,338.803	14.62	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	30,352.81850		0.30353	30,837.72410	0.30838		30,352.819	14.66	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	32,942.81850		0.32943	33,847.72410	0.33848		32,942.819	14.66	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.62470		10.62470	10.62080	10.62080			15.20	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	50,119.72920		0.50120	51,022.91820	0.51023		50,119.729	15.46	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	43,589.72920		0.43590	44,102.91820	0.44103		43,589.729	15.46	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	43,223.26900		0.43223	43,734.91570	0.43735		43,223.269	15.49	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	50,753.26900		0.50753	51,654.91570	0.51655		50,753.269	15.49	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	42,860.15570		0.42860	43,370.20730	0.43370		42,860.156	15.52	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	51,390.15570		0.51390	52,290.20730	0.52290		51,390.156	15.52	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.78280		10.78280	10.77760	10.77760			15.91	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	65,314.12390		0.65314	65,848.68010	0.65849		65,314.124	15.51	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	51,034.12390		0.51034	52,088.68010	0.52089		51,034.124	15.51	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	64,895.43950		0.64895	65,431.38230	0.65431		64,895.440	15.53	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	51,615.43950		0.51615	52,671.38230	0.52671		51,615.440	15.53	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	64,479.71840		0.64480	65,016.99920	0.65017		64,479.718	15.56	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	52,199.71840		0.52200	53,256.99920	0.53257		52,199.718	15.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.99120		16.99120	16.92000	16.92000			14.60	69,663,920.00	4,100	29,185.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	2,101.20000		2.10120	2,030.00200	2.03000		2,101.200	29.15	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	0.00000		0.00000	0.00200	0.00000		0.000	29.15	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	2,091.20000		2.09120	2,020.00230	2.02000		2,091.200	29.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	0.00000		0.00000	0.00230	0.00000		0.000	29.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	2,081.20000		2.08120	2,010.00250	2.01000		2,081.200	29.32	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	0.00000		0.00000	0.00250	0.00000		0.000	29.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.22960		17.22960	17.15670	17.15670			13.65	58,821,854.40	3,414	8,647.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,380.93160		4.38093	4,308.86510	4.30887		4,380.932	20.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1.33160		0.00133	2.16510	0.00217		1.332	20.55	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,231.36180		4.23136	4,159.43790	4.15944		4,231.362	20.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1.76180		0.00176	2.73790	0.00274		1.762	20.37	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,989.27500		2.98928	2,918.46450	2.91846		2,989.275	17.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Put		9.67500	0.00968		11.76450	0.01176	9.675	17.68	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	2,949.58890	2.94959	2,878.82940	2.87883	2,949.589	17.54	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	9.98890	0.00999	12.12940	0.01213	9.989	17.54	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	2,939.66890	2.93967	2,868.92290	2.86892	2,939.669	17.50	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	10.06890	0.01007	12.22290	0.01222	10.069	17.50	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	2,929.75000	2.92975	2,859.01720	2.85902	2,929.750	17.47	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	10.15000	0.01015	12.31720	0.01232	10.150	17.47	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Call	2,741.44230	2.74144	2,670.97990	2.67098	2,741.442	16.79	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Put	11.84230	0.01184	14.27990	0.01428	11.842	16.79	0.00	0	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	15.40	Call	1,855.90830	1.85591	1,787.53450	1.78753	1,855.908	13.58	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	15.40	Put	26.30830	0.02631	30.83450	0.03083	26.308	13.58	0.00	0	0.00	0	7,500.00
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Call	597.27400	0.59727	573.71800	0.57372	597.274	13.46	0.00	0	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Put	367.67400	0.36767	417.01800	0.41702	367.674	13.46	0.00	0	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Call	168.79550	0.16880	168.03680	0.16804	168.795	15.67	0.00	0	0.00	0	4,700.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Put	1,339.19550	1.33920	1,411.33680	1.41134	1,339.195	15.67	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future			17.44830	17.44830	17.37580	17.37580		14.38	0.00	0	0.00	0	200.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	1,570.70390	1.57070	1,522.29890	1.52230	1,570.704	13.30	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	162.40390	0.16240	186.49890	0.18650	162.404	13.30	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	164.51100	0.16451	188.77320	0.18877	164.511	13.31	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	1,562.81100	1.56281	1,514.57320	1.51457	1,562.811	13.31	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	166.64110	0.16664	191.06730	0.19107	166.641	13.31	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	1,554.94110	1.55494	1,506.86730	1.50687	1,554.941	13.31	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Call	993.15810	0.99316	960.89190	0.96089	993.158	13.77	0.00	0	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Put	424.85810	0.42486	465.09190	0.46509	424.858	13.77	0.00	0	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future			17.69420	17.69420	17.61860	17.61860		15.07	0.00	0	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Call	1,343.11280	1.34311	1,305.74830	1.30575	1,343.113	14.10	0.00	0	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Put	488.91280	0.48891	527.14830	0.52715	488.913	14.10	0.00	0	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Call	1,337.41450	1.33741	1,300.19000	1.30019	1,337.415	14.11	0.00	0	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put	493.21450	0.49321	531.59000	0.53159	493.214	14.11	0.00	0	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call	1,331.74270	1.33174	1,294.65220	1.29465	1,331.743	14.12	0.00	0	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put	497.54270	0.49754	536.05220	0.53605	497.543	14.12	0.00	0	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future			17.92250	17.92250	17.84510	17.84510		15.39	0.00	0	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Call	1,263.29830	1.26330	1,230.86930	1.23087	1,263.298	14.97	0.00	0	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Put	880.79830	0.88080	925.76930	0.92577	880.798	14.97	0.00	0	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Call	1,258.85220	1.25885	1,226.52120	1.22652	1,258.852	14.99	0.00	0	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Put	886.35220	0.88635	931.42120	0.93142	886.352	14.99	0.00	0	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Put	891.91540	0.89192	937.08910	0.93709	891.915	15.00	0.00	0	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Call	1,254.41540	1.25442	1,222.18910	1.22219	1,254.415	15.00	0.00	0	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10056	0.10056	0.10019	0.10019		14.92	0.00	0	0.00	0	14,314.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,056.50880	0.01057	1,019.21370	0.01019	1,056.509	33.44	0.00	0	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	0.00880	0.00000	0.01370	0.00000	0.009	33.44	0.00	0	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	86.98220	0.00087	73.37100	0.00073	86.982	14.92	0.00	0	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	30.48220	0.00030	54.17100	0.00054	30.482	14.92	0.00	0	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	0.04420	0.00000	0.13900	0.00000	0.044	30.41	0.00	0	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	943.54420	0.00944	980.93900	0.00981	943.544	30.41	0.00	0	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future			0.10210	0.10210	0.10172	0.10172		14.93	0.00	0	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call	1,224.35210	0.01224	1,186.47930	0.01186	1,224.352	14.60	0.00	0	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put	13.95210	0.00014	14.67930	0.00015	13.952	14.60	0.00	0	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call	426.75020	0.00427	406.12650	0.00406	426.750	14.93	0.00	0	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put	216.35020	0.00216	234.32650	0.00234	216.350	14.93	0.00	0	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call	119.05940	0.00119	113.22610	0.00113	119.059	18.09	0.00	0	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put	908.65940	0.00909	941.42610	0.00941	908.659	18.09	0.00	0	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future			0.10353	0.10353	0.10315	0.10315		15.56	0.00	0	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Call	1,397.28200	0.01397	1,361.93070	0.01362	1,397.282	14.86	0.00	0	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Put	44.08200	0.00044	47.43070	0.00047	44.082	14.86	0.00	0	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10	Call	648.02800	0.00648	626.75660	0.00627	648.028	15.56	0.00	0	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2014		Foreign Exchange Future	0.10	Put	294.82800	0.00295	312.25660	0.00312	294.828	15.56	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.11	Call	285.53460	0.00286	275.58500	0.00276	285.535	18.14	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.11	Put	932.33460	0.00932	961.08500	0.00961	932.335	18.14	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			14.24560	14.24560	14.17440	14.17440		13.66	92,112,049.60	6,466	57,953.00
€ / R	On	13/12/2013	11.20	Foreign Exchange Future	Call		3,045.60000	3.04560	2,974.40000	2.97440	3,045.600	17.55	0.00	0	0.00
€ / R	On	13/12/2013	11.20	Foreign Exchange Future	Put		0.00000	0.00000	0.00000	0.00000	0.000	17.55	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Foreign Exchange Future	Call		2,802.60000	2.80260	2,731.40000	2.73140	2,802.600	17.92	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Foreign Exchange Future	Put		0.00000	0.00000	0.00000	0.00000	0.000	17.92	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Foreign Exchange Future	Call		2,752.60000	2.75260	2,681.40000	2.68140	2,752.600	18.35	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Foreign Exchange Future	Put		0.00000	0.00000	0.00000	0.00000	0.000	18.35	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Foreign Exchange Future	Call		2,702.60000	2.70260	2,631.40000	2.63140	2,702.600	18.78	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Foreign Exchange Future	Put		0.00000	0.00000	0.00000	0.00000	0.000	18.78	0.00	0	0.00
€ / R	On	13/12/2013	12.25	Foreign Exchange Future	Call		1,995.60000	1.99560	1,924.40000	1.92440	1,995.600	24.85	0.00	0	0.00
€ / R	On	13/12/2013	12.25	Foreign Exchange Future	Put		0.00000	0.00000	0.00000	0.00000	0.000	24.85	0.00	0	22,875.00
€ / R	On	13/12/2013	12.30	Foreign Exchange Future	Put		0.00000	0.00000	0.00000	0.00000	0.000	25.28	0.00	0	10,800.00
€ / R	On	13/12/2013	12.30	Foreign Exchange Future	Call		1,945.60000	1.94560	1,874.40000	1.87440	1,945.600	25.28	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Foreign Exchange Future	Call		1,745.60000	1.74560	1,674.40020	1.67440	1,745.600	26.99	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Foreign Exchange Future	Put		0.00000	0.00000	0.00020	0.00000	0.000	26.99	0.00	0	200.00
€ / R	On	13/12/2013	12.60	Foreign Exchange Future	Call		1,645.60000	1.64560	1,574.40130	1.57440	1,645.600	27.85	0.00	0	0.00
€ / R	On	13/12/2013	12.60	Foreign Exchange Future	Put		0.00000	0.00000	0.00130	0.00000	0.000	27.85	0.00	0	200.00
€ / R	On	13/12/2013	12.70	Foreign Exchange Future	Put		0.00040	0.00000	0.00710	0.00001	0.000	28.71	0.00	0	25,925.00
€ / R	On	13/12/2013	12.70	Foreign Exchange Future	Call		1,545.60040	1.54560	1,474.40710	1.47441	1,545.600	28.71	0.00	0	0.00
€ / R	On	13/12/2013	12.75	Foreign Exchange Future	Call		1,495.60100	1.49560	1,424.41530	1.42442	1,495.601	29.14	0.00	0	0.00
€ / R	On	13/12/2013	12.75	Foreign Exchange Future	Put		0.00100	0.00000	0.01530	0.00002	0.001	29.14	0.00	0	800.00
€ / R	On	13/12/2013	12.85	Foreign Exchange Future	Call		1,395.60650	1.39561	1,324.42450	1.32442	1,395.606	30.00	0.00	0	0.00
€ / R	On	13/12/2013	12.85	Foreign Exchange Future	Put		0.00650	0.00001	0.02450	0.00002	0.007	30.00	0.00	0	15,000.00
€ / R	On	13/12/2013	12.95	Foreign Exchange Future	Put		0.00950	0.00001	0.03950	0.00004	0.010	28.51	0.00	0	12,600.00
€ / R	On	13/12/2013	12.95	Foreign Exchange Future	Call		1,295.60950	1.29561	1,224.43950	1.22444	1,295.609	28.51	0.00	0	0.00
€ / R	On	13/12/2013	13.10	Foreign Exchange Future	Call		1,145.61730	1.14562	1,074.48420	1.07448	1,145.617	26.24	0.00	0	200.00
€ / R	On	13/12/2013	13.10	Foreign Exchange Future	Put		0.01730	0.00002	0.08420	0.00008	0.017	26.24	0.00	0	6,100.00
€ / R	On	13/12/2013	13.20	Foreign Exchange Future	Call		1,045.62670	1.04563	974.54320	0.97454	1,045.627	24.74	0.00	0	0.00
€ / R	On	13/12/2013	13.20	Foreign Exchange Future	Put		0.02670	0.00003	0.14320	0.00014	0.027	24.74	0.00	0	0.00
€ / R	On	13/12/2013	13.40	Foreign Exchange Future	Put		0.07080	0.00007	0.44370	0.00044	0.071	21.72	0.00	0	3,600.00
€ / R	On	13/12/2013	13.40	Foreign Exchange Future	Call		845.67080	0.84567	774.84370	0.77484	845.671	21.72	0.00	0	0.00
€ / R	On	13/12/2013	14.00	Foreign Exchange Future	Call		256.46290	0.25646	202.87420	0.20287	256.463	15.73	0.00	0	200.00
€ / R	On	13/12/2013	14.00	Foreign Exchange Future	Put		10.86290	0.01086	28.47420	0.02847	10.863	15.73	0.00	0	0.00
€ / R	On	13/12/2013	14.15	Foreign Exchange Future	Call		131.77640	0.13178	95.56300	0.09556	131.776	14.49	0.00	0	15,250.00
€ / R	On	13/12/2013	14.15	Foreign Exchange Future	Put		36.17640	0.03618	71.16300	0.07116	36.176	14.49	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Foreign Exchange Future	Put		179.65660	0.17966	247.88940	0.24789	179.657	15.40	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Foreign Exchange Future	Call		25.25660	0.02526	22.28940	0.02229	25.257	15.40	0.00	0	12,600.00
€ / R	On	13/12/2013	14.65	Foreign Exchange Future	Call		4.53040	0.00453	4.43490	0.00443	4.530	18.31	0.00	0	12,200.00
€ / R	On	13/12/2013	14.65	Foreign Exchange Future	Put		408.93040	0.40893	480.03490	0.48003	408.930	18.31	0.00	0	0.00
€ / R	On	13/12/2013	15.05	Foreign Exchange Future	Call		0.36220	0.00036	0.36690	0.00037	0.362	22.76	0.00	0	10,800.00
€ / R	On	13/12/2013	15.05	Foreign Exchange Future	Put		804.76220	0.80476	875.96690	0.87597	804.762	22.76	0.00	0	0.00
€ / R	On	13/12/2013	15.35	Foreign Exchange Future	Put		1,104.46170	1.10446	1,175.67150	1.17567	1,104.462	25.67	0.00	0	0.00
€ / R	On	13/12/2013	15.35	Foreign Exchange Future	Call		0.06170	0.00006	0.07150	0.00007	0.062	25.67	0.00	0	7,500.00
€ / R	On	17/03/2014		Foreign Exchange Future			14.45260	14.45260	14.37960	14.37960		13.59	110,634,653.00	7,655	46,287.00
€ / R	On	17/03/2014	12.49	Foreign Exchange Future	Call		1,974.90660	1.97491	1,904.71600	1.90472	1,974.907	15.10	0.00	0	0.00
€ / R	On	17/03/2014	12.49	Foreign Exchange Future	Put		12.30660	0.01231	15.11600	0.01512	12.307	15.10	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Foreign Exchange Future	Call		1,965.05680	1.96506	1,894.89820	1.89490	1,965.057	15.06	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Foreign Exchange Future	Put		12.45680	0.01246	15.29820	0.01530	12.457	15.06	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Foreign Exchange Future	Call		1,955.20960	1.95521	1,885.08330	1.88508	1,955.210	15.02	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Foreign Exchange Future	Put		12.60960	0.01261	15.48330	0.01548	12.610	15.02	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Foreign Exchange Future	Call		1,817.58190	1.81758	1,747.95830	1.74796	1,817.582	14.48	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Foreign Exchange Future	Put		14.98190	0.01498	18.35830	0.01836	14.982	14.48	0.00	0	500.00
€ / R	On	17/03/2014	12.85	Foreign Exchange Future	Call		1,621.90950	1.62191	1,553.19030	1.55319	1,621.910	13.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	19.30950		0.01931		23.59030	0.02359	19.310	13.72	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	161.92820		0.16193		157.54140	0.15754	161.928	15.80	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,059.32820		1.05933		1,127.94140	1.12794	1,059.328	15.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.64660		14.64660		14.57320	14.57320		14.34	0.00	0	1,700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,073.08120		1.07308		1,025.26710	1.02527	1,073.081	13.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	216.48120		0.21648		242.06710	0.24207	216.481	13.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	219.16800		0.21917		244.94430	0.24494	219.168	13.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,065.76800		1.06577		1,018.14430	1.01814	1,065.768	13.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,058.47930		1.05848		1,011.58220	1.01158	1,058.479	13.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	221.87930		0.22188		248.38220	0.24838	221.879	13.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.86590		14.86590		14.78950	14.78950		14.97	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,019.04740		1.01905		983.76670	0.98377	1,019.047	14.26	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	493.14740		0.49315		534.26670	0.53427	493.147	14.26	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,013.83660		1.01384		978.72670	0.97873	1,013.837	14.28	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	497.93660		0.49794		539.22670	0.53923	497.937	14.28	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,008.65020		1.00865		973.71550	0.97372	1,008.650	14.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	502.75020		0.50275		544.21550	0.54422	502.750	14.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.07210		15.07210		14.99390	14.99390		15.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	302.77710		0.30278		323.17520	0.32318	302.777	14.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,684.87710		1.68488		1,627.07520	1.62708	1,684.877	14.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,677.85120		1.67785		1,620.16290	1.62016	1,677.851	14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	305.75120		0.30575		326.26290	0.32626	305.751	14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,670.84440		1.67084		1,613.26490	1.61326	1,670.844	14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	308.74440		0.30874		329.36490	0.32936	308.744	14.18	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.32590		15.32590		15.24880	15.24880		15.97	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,251.87110		1.25187		1,214.45950	1.21446	1,251.871	15.46	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	865.97110		0.86597		905.65950	0.90566	865.971	15.46	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,247.57700		1.24758		1,210.30950	1.21031	1,247.577	15.48	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	871.67700		0.87168		911.50950	0.91151	871.677	15.48	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,243.29980		1.24330		1,206.17620	1.20618	1,243.300	15.49	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	877.39980		0.87740		917.37620	0.91738	877.400	15.49	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.00814		110.00814		110.00177	110.00177		0.00	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	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	981.86000		0.98186		988.23000	0.98823	981.860	0.00	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	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	991.86000		0.99186		998.23000	0.99823	991.860	0.00	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	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	1,001.86000		1.00186		1,008.23000	1.00823	1,001.860	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.75102		107.75102		107.74349	107.74349		0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	761.02000		0.76102		753.49000	0.75349	761.020	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	751.02000		0.75102		743.49000	0.74349	751.020	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	741.02000		0.74102		733.49000	0.73349	741.020	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.57763		111.57763		111.56956	111.56956		0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,587.63000		1.58763		1,579.56000	1.57956	1,587.630	0.00	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	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,577.63000		1.57763		1,569.56000	1.56956	1,577.630	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,567.63000		1.56763		1,559.56000	1.55956	1,567.630	0.00	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	0.00	0	0.00

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/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			412.75900		412.75900		412.90700	412.90700			0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.17900		418.17900		418.32700	418.32700			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			486.11400		486.11400		485.80900	485.80900			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			492.49700		492.49700		492.18600	492.18600			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.53300		437.53300		437.82300	437.82300			0.00	0	789.00
ALBI	On 08/05/2014	Index Future			443.27800		443.27800		443.57000	443.57000			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			449.34500		449.34500		449.64800	449.64800			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45320		9.45320		9.39640	9.39640		13.45	14,179,800.00	1,500	6,784.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,153.20000		1.15320	1,096.40040	1.09640	1,153.200	1,153.200	16.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00000		0.00000	0.00040	0.00000	0.000	0.000	16.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	853.20000		0.85320	796.43340	0.79643	853.200	853.200	16.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.00000		0.00000	0.03340	0.00003	0.000	0.000	16.78	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	7.77930		0.00778	20.59850	0.02060	7.779	7.779	15.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	160.97930		0.16098	116.99850	0.11700	160.979	160.979	15.39	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	43.33400		0.04333	30.91730	0.03092	43.334	43.334	13.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	50.13400		0.05013	94.51730	0.09452	50.134	50.134	13.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	39.40700		0.03941	28.37980	0.02838	39.407	39.407	13.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	56.20700		0.05621	101.97980	0.10198	56.207	56.207	13.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	62.59750		0.06260	109.64290	0.10964	62.598	62.598	14.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	35.79750		0.03580	26.04290	0.02604	35.798	35.798	14.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	10.83190		0.01083	9.27800	0.00928	10.832	10.832	16.31	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	157.63190		0.15763	212.87800	0.21288	157.632	157.632	16.31	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.03250		0.00003	0.02480	0.00002	0.033	0.033	28.67	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	846.83250		0.84683	903.62480	0.90362	846.833	846.833	28.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.01220		0.00001	0.01250	0.00001	0.012	0.012	35.04	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,146.81220		1.14681	1,203.61250	1.20361	1,146.812	1,146.812	35.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53220		9.53220	9.47430	9.47430			11.82	1,668,135.00	175	4,044.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	252.75700		0.25276	224.68490	0.22468	252.757	252.757	11.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	210.55700		0.21056	240.38490	0.24038	210.557	210.557	11.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	247.69880		0.24770	220.05040	0.22005	247.699	247.699	11.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	215.49880		0.21550	245.75040	0.24575	215.499	215.499	11.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	242.98750		0.24299	215.75030	0.21575	242.988	242.988	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	220.78750		0.22079	251.45030	0.25145	220.788	220.788	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.60510		9.60510	9.54720	9.54720			12.05	480,255.00	50	300.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	220.80640		0.22081	202.09750	0.20210	220.806	220.806	12.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	505.70640		0.50571	544.89750	0.54490	505.706	505.706	12.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	512.55110		0.51255	551.95560	0.55196	512.551	512.551	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	217.65110		0.21765	199.15560	0.19916	217.651	217.651	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	214.53800		0.21454	196.25410	0.19625	214.538	214.538	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	519.43800		0.51944	559.05410	0.55905	519.438	519.438	12.48	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.68890		9.68890	9.62960	9.62960			12.20	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	486.03350		0.48603	453.44110	0.45344	486.033	486.033	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	337.13350		0.33713	363.84110	0.36384	337.133	337.133	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	480.79010		0.48079	448.39330	0.44839	480.790	480.790	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	341.89010		0.34189	368.79330	0.36879	341.890	341.890	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	475.58640		0.47559	443.38490	0.44338	475.586	475.586	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	346.68640		0.34669	373.78490	0.37378	346.686	346.686	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.76380		9.76380	9.70280	9.70280			12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	394.02090		0.39402	421.79050	0.42179	394.021	394.021	12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	567.82090		0.56782	534.59050	0.53459	567.821	567.821	12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	562.61810		0.56262	529.60440	0.52960	562.618	562.618	12.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	398.81810		0.39882		426.80440	0.42680	398.818	12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	557.45320		0.55745		524.64830	0.52465	557.453	12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	403.65320		0.40365		431.84830	0.43185	403.653	12.31	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.73080		9.73080		9.68670	9.68670		11.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	4.70330		0.00470		3.79090	0.00379	4.703	16.16	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	213.90330		0.21390		257.09090	0.25709	213.903	16.16	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	4.23920		0.00424		3.44930	0.00345	4.239	16.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	223.43920		0.22344		266.74930	0.26675	223.439	16.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	3.82360		0.00382		3.14070	0.00314	3.824	16.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	233.02360		0.23302		276.44070	0.27644	233.024	16.53	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.85050		9.85050		9.80510	9.80510		12.82	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	223.77810		0.22378		210.74450	0.21074	223.778	13.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	313.27810		0.31328		345.64450	0.34564	313.278	13.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	220.06150		0.22006		207.24000	0.20724	220.062	13.11	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	319.56150		0.31956		352.14000	0.35214	319.562	13.11	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	216.39930		0.21640		203.79080	0.20379	216.399	13.14	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	325.89930		0.32590		358.69080	0.35869	325.899	13.14	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.96120		9.96120		9.91570	9.91570		13.64	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	444.16910		0.44417		425.96180	0.42596	444.169	13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	322.96910		0.32297		350.26180	0.35026	322.969	13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	327.93560		0.32794		355.40860	0.35541	327.936	13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	439.13560		0.43914		421.10860	0.42111	439.136	13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	434.14480		0.43414		416.29990	0.41630	434.145	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	332.94480		0.33294		360.59990	0.36060	332.945	13.56	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			9.09290		9.09290		-14.54880	-14.54880			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			726.53460		726.53460		717.88580	717.88580			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			485.63050		485.63050		482.46670	482.46670			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			499.42750		499.42750		429.61730	429.61730			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.00000		0.00000		0.00050	0.00050			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			85.08580		85.08580		-83.87940	-83.87940			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			662.99520		662.99520		660.91710	660.91710			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			728.26880		728.26880		725.62150	725.62150			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			155.53770		155.53770		148.00000	148.00000			0.00	0	2,500.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.66250		11.66250		11.58160	11.58160		14.20	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	872.55720		0.87256		791.88810	0.79189	872.557	27.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	0.05720		0.00006		0.28810	0.00029	0.057	27.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	862.56000		0.86256		781.90930	0.78191	862.560	26.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	0.06000		0.00006		0.30930	0.00031	0.060	26.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	852.56290		0.85256		771.93220	0.77193	852.563	26.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	0.06290		0.00006		0.33220	0.00033	0.063	26.67	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.84490		11.84490		11.76230	11.76230		13.95	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	667.51810		0.66752		618.48990	0.61849	667.518	13.26	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	112.61810		0.11262		146.18990	0.14619	112.618	13.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	660.31440		0.66031		611.76380	0.61176	660.314	13.28	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	115.41440		0.11541		149.46380	0.14946	115.414	13.28	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	653.15720		0.65316		605.08700	0.60509	653.157	13.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	118.25720		0.11826		152.78700	0.15279	118.257	13.29	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.01380		12.01380		11.93100	11.93100		14.85	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	717.61370		0.71761		674.14670	0.67415	717.614	14.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	293.81370		0.29381		333.14670	0.33315	293.814	14.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	711.92890		0.71193		668.75100	0.66875	711.929	14.22	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	298.12890		0.29813		337.75100	0.33775	298.129	14.22	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	706.28000		0.70628		663.39040	0.66339	706.280	14.24	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	302.48000		0.30248		342.39040	0.34239	302.480	14.24	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70390		1.70390		1.70320	1.70320		13.31	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	540.76950		0.05408		536.80470	0.05368	540.769	17.04	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	1.76950		0.00018		4.80470	0.00048	1.769	17.04	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	442.85760		0.04429		440.81940	0.04408	442.858	16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	3.85760		0.00039		8.81940	0.00088	3.858	16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	347.24660		0.03472		347.98110	0.03480	347.247	15.55	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	8.24660		0.00082		15.98110	0.00160	8.247	15.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72560		1.72560		1.72360	1.72360		13.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	684.60220		0.06846		683.01520	0.06830	684.602	13.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	328.60220		0.03286		347.01520	0.03470	328.602	13.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	627.39330		0.06274		626.86080	0.06269	627.393	13.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	371.39330		0.03714		390.86080	0.03909	371.393	13.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	578.00280		0.05780		578.17920	0.05782	578.003	14.05	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	422.00280		0.04220		442.17920	0.04422	422.003	14.05	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74430		1.74430		1.74220	1.74220		15.04	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,009.69680		0.10097		1,007.44460	0.10074	1,009.697	14.47	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	466.69680		0.04667		485.44460	0.04854	466.697	14.47	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	512.23080		0.05122		531.75280	0.05318	512.231	14.56	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	955.23080		0.09552		953.75280	0.09538	955.231	14.56	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	903.14480		0.09031		902.39560	0.09024	903.145	14.66	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	560.14480		0.05601		580.39560	0.05804	560.145	14.66	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.17415		113.17415		113.16586	113.16586			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,184.15000		2.18415		2,175.86000	2.17586	2,184.150		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	2,174.15000		2.17415		2,165.86000	2.16586	2,174.150		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	2,164.15000		2.16415		2,155.86000	2.15586	2,164.150		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			9.76604		83.45482		9.73667	83.67025			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,681.35000		1.68135		1,465.92000	1.46592	1,681.350		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,605.82000		1.60582		1,390.39000	1.39039	1,605.820		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,530.40000		1.53040		1,314.97000	1.31497	1,530.400		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future		9.88782	80.76867		9.85752	80.98654			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,557.54000	2.55754	2,339.67000	2.33967	2,557.540		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	2,482.25000	2.48225	2,264.38000	2.26438	2,482.250		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	2,407.06000	2.40706	2,189.19000	2.18919	2,407.060		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		437.02300	437.02300		437.24600	437.24600			4,370,230.00	1	469.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	29,670.00000	2.96700	27,440.00000	2.74400	29,670.000		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	29,770.00000	2.97700	27,540.00000	2.75400	29,770.000		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	29,870.00000	2.98700	27,640.00000	2.76400	29,870.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI		448.82100	448.82100		449.05600	449.05600			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	111,690.00000	11.16900	109,340.00000	10.93400	111,690.000		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	111,790.00000	11.17900	109,440.00000	10.94400	111,790.000		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	111,890.00000	11.18900	109,540.00000	10.95400	111,890.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future		200.03500	200.03500		200.02400	200.02400			0.00	0	1,332.00
IGOV	On 08/05/2014	Index Future		202.68600	202.68600		202.67400	202.67400			0.00	0	7.00
ILBI	On 06/02/2014	Index Future		541.82500	541.82500		541.74700	541.74700			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future		5.22000	94.78000		5.22000	94.78000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future		5.24000	94.76000		5.24000	94.76000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future		5.32000	94.68000		5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.36000	94.64000		5.37000	94.63000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.45000	94.55000		5.46000	94.54000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.55000	94.45000		5.57000	94.43000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.70000	94.30000		5.70000	94.30000			0.00	0	6,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.01000	93.99000		6.03000	93.97000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.40000	93.60000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.04000	92.96000		7.06000	92.94000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.33000	92.67000		7.35000	92.65000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future		8.59850	8.59850		8.54810	8.54810		14.21	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	458.76470	0.45876	409.24980	0.40925	458.765	23.31	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	0.26470	0.00026	1.14980	0.00115	0.265	23.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	448.79190		0.44879		399.35300	0.39935	448.792	23.09	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	0.29190		0.00029		1.25300	0.00125	0.292	23.09	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	438.82520		0.43883		389.46620	0.38947	438.825	22.89	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	0.32520		0.00033		1.36620	0.00137	0.325	22.89	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.68480		8.68480		8.63270	8.63270		10.02	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	570.01660		0.57002		526.43180	0.52643	570.017	10.44	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	25.21660		0.02522		33.73180	0.03373	25.217	10.44	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	561.03290		0.56103		517.72680	0.51773	561.033	10.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	26.23290		0.02623		35.02680	0.03503	26.233	10.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	552.08430		0.55208		509.19150	0.50919	552.084	10.40	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	27.28430		0.02728		36.49150	0.03649	27.284	10.40	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.74360		8.74360		8.69090	8.69090		11.98	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	467.50870		0.46751		437.93720	0.43794	467.509	11.92	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	163.90870		0.16391		187.03720	0.18704	163.909	11.92	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	167.51540		0.16752		190.93060	0.19093	167.515	11.93	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	461.11540		0.46112		431.83060	0.43183	461.115	11.93	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	454.77480		0.45477		425.77910	0.42578	454.775	11.93	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	171.17480		0.17117		194.87910	0.19488	171.175	11.93	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.37870		1.37870		1.37220	1.37220			0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37850		1.37850		1.37210	1.37210			340,489.50	247	394.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37850		1.37850		1.37210	1.37210			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.94520		9.94520	0.10055	9.98340	9.98340		15.29	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,613.95870		0.26140	0.10055	2,998.38370	0.29984	2,613.959	20.11	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	61.95870		0.00620	0.10055	64.38370	0.00644	61.959	20.11	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,519.65630		0.25197	0.10055	2,903.79070	0.29038	2,519.656	19.92	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	67.65630		0.00677	0.10055	69.79070	0.00698	67.656	19.92	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,425.88280		0.24259	0.10055	2,809.65330	0.28097	2,425.883	19.74	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	73.88280		0.00739	0.10055	75.65330	0.00757	73.883	19.74	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.93860		9.93860	0.10055	9.97680	9.97680		14.99	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,582.71320		0.25827	0.10055	2,787.92820	0.27879	2,582.713	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,596.71320		0.35967	0.10055	3,419.92820	0.34199	3,596.713	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,538.06890		0.25381	0.10055	2,741.00960	0.27410	2,538.069	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,652.06890		0.36521	0.10055	3,473.00960	0.34730	3,652.069	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,493.93750		0.24939	0.10055	2,694.60220	0.26946	2,493.938	14.90	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,707.93750		0.37079	0.10055	3,526.60220	0.35266	3,707.938	14.90	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.02079		101.78584		8.03733	101.68208			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,143.37000		1.14337		1,247.13000	1.24713	1,143.370		0.00	0	0.00
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	1,079.69000		1.07969		1,183.45000	1.18345	1,079.690		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	1,016.05000		1.01605		1,119.81000	1.11981	1,016.050		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.12643		99.20594		8.14373	99.10032			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	3,348.71000		3.34871		3,454.33000	3.45433	3,348.710		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	3,284.96000		3.28496		3,390.58000	3.39058	3,284.960		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	3,221.26000		3.22126		3,326.88000	3.32688	3,221.260		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28044		116.29574		6.29322	116.27530		2.25	0.00	0	32,002.00
R157	On 06/02/2014	Bond Future	5.64	Call	83.97000		0.08397		82.87000	0.08287	83.970	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,114.98000		1.11498		1,134.32000	1.13432	1,114.980	2.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.65	Call	86.64000		0.08664		85.49000	0.08549	86.640	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,101.45000		1.10145	1,120.74000	1.12074	1,101.450	1,101.450	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	89.37000		0.08937	88.17000	0.08817	89.370	89.370	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,087.99000		1.08799	1,107.23000	1.10723	1,087.990	1,087.990	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.47761		111.01525	6.49341	110.99399			2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	92.95000		0.09295	91.34000	0.09134	92.950	92.950	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,845.26000		1.84526	1,864.91000	1.86491	1,845.260	1,845.260	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	94.64000		0.09464	93.01000	0.09301	94.640	94.640	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,833.19000		1.83319	1,852.82000	1.85282	1,833.190	1,833.190	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	96.36000		0.09636	94.70000	0.09470	96.360	96.360	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,821.15000		1.82115	1,840.75000	1.84075	1,821.150	1,821.150	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.69998		112.53568	6.71784	112.51616			1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	709.64000		0.70964	701.10000	0.70110	709.640	709.640	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	665.90000		0.66590	676.88000	0.67688	665.900	665.900	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	660.90000		0.66090	671.83000	0.67183	660.900	660.900	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	715.56000		0.71556	706.97000	0.70697	715.560	715.560	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	721.13000		0.72113	712.49000	0.71249	721.130	721.130	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	655.55000		0.65555	666.43000	0.66643	655.550	655.550	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.05041		107.28808	7.07312	107.26898			1.68	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	368.66000		0.36866	363.21000	0.36321	368.660	368.660	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,096.57000		1.09657	1,110.22000	1.11022	1,096.570	1,096.570	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	371.47000		0.37147	365.99000	0.36599	371.470	371.470	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,090.87000		1.09087	1,104.49000	1.10449	1,090.870	1,090.870	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	374.30000		0.37430	368.79000	0.36879	374.300	374.300	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,085.20000		1.08520	1,098.79000	1.09879	1,085.200	1,085.200	1.64	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			8.32490		118.45062	8.32592	118.44173			13.80	0.00	0	60,693.00
R186	On 06/02/2014	Bond Future	7.74	Call	775.78000		0.77578	790.00000	0.79000	775.780	775.780	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,031.93000		6.03193	6,055.04000	6.05504	6,031.930	6,031.930	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	795.27000		0.79527	809.64000	0.80964	795.270	795.270	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,958.82000		5.95882	5,982.08000	5.98208	5,958.820	5,958.820	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	814.99000		0.81499	829.50000	0.82950	814.990	814.990	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,886.03000		5.88603	5,909.43000	5.90943	5,886.030	5,886.030	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,789.44000		4.78944	4,802.03000	4.80203	4,789.440	4,789.440	13.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,165.75000		1.16575	1,187.23000	1.18723	1,165.750	1,165.750	13.93	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.42828		120.00597	8.42940	119.99644			14.13	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	758.75000		0.75875	765.45000	0.76545	758.750	758.750	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,976.29000		12.97629	12,992.52000	12.99252	12,976.290	12,976.290	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	771.16000		0.77116	777.91000	0.77791	771.160	771.160	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,890.96000		12.89096	12,907.24000	12.90724	12,890.960	12,890.960	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	783.72000		0.78372	790.53000	0.79053	783.720	783.720	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,805.89000		12.80589	12,822.23000	12.82223	12,805.890	12,805.890	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,410.16000		1.41016	1,418.84000	1.41884	1,410.160	1,410.160	13.78	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,702.88000		9.70288	9,721.09000	9.72109	9,702.880	9,702.880	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,597.85000		3.59785	3,607.77000	3.60777	3,597.850	3,597.850	14.04	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,129.49000		5.12949	5,148.94000	5.14894	5,129.490	5,129.490	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,620.72000		4.62072	4,629.98000	4.62998	4,620.720	4,620.720	14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,012.43000		4.01243	4,031.22000	4.03122	4,012.430	4,012.430	14.13	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,076.99000		7.07699	7,083.57000	7.08357	7,076.990	7,076.990	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,349.70000		2.34970	2,365.81000	2.36581	2,349.700	2,349.700	14.37	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,466.57000		8.46657	8,471.34000	8.47134	8,466.570	8,466.570	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	9.25	Put	1,757.16000		1.75716		1,771.46000	1.77146	1,757.160	14.49	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.52760		116.35814		8.52851	116.35057		13.69	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,194.03000		6.19403		6,208.66000	6.20866	6,194.030	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,193.24000		4.19324		4,200.30000	4.20030	4,193.240	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,230.35000		4.23035		4,237.40000	4.23740	4,230.350	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,145.96000		6.14596		6,160.58000	6.16058	6,145.960	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,267.64000		4.26764		4,274.68000	4.27468	4,267.640	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,098.15000		6.09815		6,112.76000	6.11276	6,098.150	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,869.00000		6.86900		6,874.61000	6.87461	6,869.000	13.77	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,667.87000		3.66787		3,681.05000	3.68105	3,667.870	13.77	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.62889		117.97177		8.62975	117.96478		13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,077.12000		4.07712		4,082.77000	4.08277	4,077.120	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,149.65000		8.14965		8,162.29000	8.16229	8,149.650	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,110.36000		4.11036		4,116.00000	4.11600	4,110.360	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,097.58000		8.09758		8,110.21000	8.11021	8,097.580	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,143.31000		4.14331		4,148.95000	4.14895	4,143.310	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,045.31000		8.04531		8,057.94000	8.05794	8,045.310	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,255.10000		8.25510		8,259.12000	8.25912	8,255.100	13.34	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,972.07000		3.97207		3,983.08000	3.98308	3,972.070	13.34	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.82209		275.82209		275.80703	275.80703			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	4,167.91000		4.16791		4,182.97000	4.18297	4,167.910		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	4,177.91000		4.17791		4,192.97000	4.19297	4,177.910		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,187.91000		4.18791		4,202.97000	4.20297	4,187.910		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.84710		104.47785		4.82747	104.49461		1.13	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	406.60000		0.40660		420.61000	0.42061	406.600	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	72.19000		0.07219		69.44000	0.06944	72.190	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	413.13000		0.41313		427.22000	0.42722	413.130	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	70.23000		0.07023		67.56000	0.06756	70.230	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	419.58000		0.41958		433.74000	0.43374	419.580	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	68.19000		0.06819		65.59000	0.06559	68.190	1.18	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.65992		105.84976		4.63274	105.86626		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	275.89000		0.27589		285.59000	0.28559	275.890	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	227.32000		0.22732		220.52000	0.22052	227.320	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	279.11000		0.27911		288.87000	0.28887	279.110	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	224.48000		0.22448		217.74000	0.21774	224.480	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	282.36000		0.28236		292.18000	0.29218	282.360	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	221.67000		0.22167		214.99000	0.21499	221.670	0.93	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.02162		102.88992		3.97062	102.90848		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	514.64000		0.51464		530.06000	0.53006	514.640	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	54.98000		0.05498		51.84000	0.05184	54.980	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	54.29000		0.05429		51.18000	0.05118	54.290	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	517.56000		0.51756		533.01000	0.53301	517.560	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	520.49000		0.52049		535.97000	0.53597	520.490	0.63	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
R201	On 07/08/2014	Bond Future	5.31	Put	53.62000		0.05362		50.54000	0.05054	53.620	0.63	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.22397		209.22397		209.21002	209.21002			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	233.97000		0.23397		220.02000	0.22002	233.970		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	223.97000		0.22397		210.02000	0.21002	223.970		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	213.97000		0.21397		200.02000	0.20002	213.970		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.07452		107.05383		7.05486	107.11661		4.74	0.00	0	8,612.00
R203	On 06/02/2014	Bond Future	5.95	Call	26.28000		0.02628		29.87000	0.02987	26.280		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,693.68000		3.69368		3,634.49000	3.63449	3,693.680		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	55.58000		0.05558		62.08000	0.06208	55.580		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,092.28000		3.09228		3,036.00000	3.03600	3,092.280		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	57.70000		0.05770		64.38000	0.06438	57.700		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,061.33000		3.06133		3,005.23000	3.00523	3,061.330		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	59.87000		0.05987		66.75000	0.06675	59.870		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,030.44000		3.03044		2,974.54000	2.97454	3,030.440		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	480.93000		0.48093		510.24000	0.51024	480.930		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,232.91000		1.23291		1,199.44000	1.19944	1,232.910		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.22545		104.29938		7.20426	104.36248		4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	115.43000		0.11543		122.31000	0.12231	115.430		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,656.56000		4.65656		4,600.34000	4.60034	4,656.560		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	117.87000		0.11787		124.86000	0.12486	117.870		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,627.62000		4.62762		4,571.51000	4.57151	4,627.620		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	120.35000		0.12035		127.46000	0.12746	120.350		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,598.72000		4.59872		4,542.73000	4.54273	4,598.720		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	790.11000		0.79011		817.49000	0.81749	790.110		0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,945.38000		1.94538		1,909.66000	1.90966	1,945.380		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,570.56000		1.57056		1,611.01000	1.61101	1,570.560		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,052.60000		1.05260		1,029.95000	1.02995	1,052.600		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.37665		105.72754		7.35283	105.79336		4.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	890.30000		0.89030		916.78000	0.91678	890.300		0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,385.93000		2.38593		2,346.59000	2.34659	2,385.930		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,415.35000		1.41535		1,450.51000	1.45051	1,415.350		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,655.03000		1.65503		1,624.37000	1.62437	1,655.030		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,428.70000		1.42870		1,464.05000	1.46405	1,428.700		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,640.68000		1.64068		1,610.21000	1.61021	1,640.680		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,442.11000		1.44211		1,477.65000	1.47765	1,442.110		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,626.41000		1.62641		1,596.13000	1.59613	1,626.410		0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.55422		103.03298		7.52775	103.10038		4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	920.80000		0.92080		946.17000	0.94617	920.800		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,759.08000		2.75908		2,717.05000	2.71705	2,759.080		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	929.62000		0.92962		955.15000	0.95515	929.620		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,741.88000		2.74188		2,700.01000	2.70001	2,741.880		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	938.51000		0.93851		964.19000	0.96419	938.510		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,724.75000		2.72475		2,683.03000	2.68303	2,724.750		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

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/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	9.20030	93.60539		9.17072	93.87169			0.00	0	1,652.00
R2037	On 06/02/2014	9.37	Call	1,504.38000	1.50438		1,770.68000	1.77068	1,504.380		0.00	0	0.00
R2037	On 06/02/2014	9.37	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	9.38	Call	1,591.81000	1.59181		1,858.11000	1.85811	1,591.810		0.00	0	0.00
R2037	On 06/02/2014	9.38	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	9.39	Call	1,679.10000	1.67910		1,945.40000	1.94540	1,679.100		0.00	0	0.00
R2037	On 06/02/2014	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	9.30288	94.83445		9.27240	95.10382			0.00	0	0.00
R2037	On 08/05/2014	9.37	Call	588.75000	0.58875		858.12000	0.85812	588.750		0.00	0	0.00
R2037	On 08/05/2014	9.37	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	9.38	Call	675.95000	0.67595		945.32000	0.94532	675.950		0.00	0	0.00
R2037	On 08/05/2014	9.38	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	9.39	Call	763.01000	0.76301		1,032.38000	1.03238	763.010		0.00	0	0.00
R2037	On 08/05/2014	9.39	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014		Bond Future	9.40430	91.87524		9.37263	92.14997			0.00	0	0.00
R2037	On 07/08/2014	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	9.04	Put	3,242.21000	3.24221		2,967.48000	2.96748	3,242.210		0.00	0	0.00
R2037	On 07/08/2014	9.05	Put	3,150.77000	3.15077		2,876.04000	2.87604	3,150.770		0.00	0	0.00
R2037	On 07/08/2014	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	9.06	Put	3,059.47000	3.05947		2,784.74000	2.78474	3,059.470		0.00	0	0.00
R204	On 06/02/2014		Bond Future	7.32017	103.86557		7.31618	103.88191		6.92	0.00	0	28,343.00
R204	On 06/02/2014	6.39	Call	109.74000	0.10974		114.99000	0.11499	109.740	6.72	0.00	0	0.00
R204	On 06/02/2014	6.39	Put	4,007.15000	4.00715		3,996.06000	3.99606	4,007.150	6.72	0.00	0	0.00
R204	On 06/02/2014	6.40	Call	113.32000	0.11332		118.69000	0.11869	113.320	6.72	0.00	0	0.00
R204	On 06/02/2014	6.40	Put	3,967.88000	3.96788		3,956.91000	3.95691	3,967.880	6.72	0.00	0	0.00
R204	On 06/02/2014	6.41	Call	117.00000	0.11700		122.49000	0.12249	117.000	6.72	0.00	0	0.00
R204	On 06/02/2014	6.41	Put	3,928.73000	3.92873		3,917.88000	3.91788	3,928.730	6.72	0.00	0	0.00
R204	On 08/05/2014		Bond Future	7.45336	105.22948		7.44924	105.24551		6.69	0.00	0	0.00
R204	On 08/05/2014	6.04	Call	220.31000	0.22031		224.75000	0.22475	220.310	6.51	0.00	0	0.00
R204	On 08/05/2014	6.04	Put	5,904.70000	5.90470		5,893.11000	5.89311	5,904.700	6.51	0.00	0	0.00
R204	On 08/05/2014	6.05	Call	224.47000	0.22447		228.96000	0.22896	224.470	6.51	0.00	0	0.00
R204	On 08/05/2014	6.05	Put	5,867.31000	5.86731		5,855.77000	5.85577	5,867.310	6.51	0.00	0	0.00
R204	On 08/05/2014	6.06	Call	228.69000	0.22869		233.24000	0.23324	228.690	6.51	0.00	0	0.00
R204	On 08/05/2014	6.06	Put	5,829.99000	5.82999		5,818.51000	5.81851	5,829.990	6.51	0.00	0	0.00
R204	On 07/08/2014		Bond Future	7.58457	102.63901		7.57966	102.65712		6.77	0.00	0	0.00
R204	On 07/08/2014	7.44	Call	1,975.51000	1.97551		1,988.71000	1.98871	1,975.510	6.71	0.00	0	0.00
R204	On 07/08/2014	7.44	Put	2,510.48000	2.51048		2,505.57000	2.50557	2,510.480	6.71	0.00	0	0.00
R204	On 07/08/2014	7.45	Call	1,992.96000	1.99296		2,006.21000	2.00621	1,992.960	6.71	0.00	0	0.00
R204	On 07/08/2014	7.45	Put	2,490.82000	2.49082		2,485.96000	2.48596	2,490.820	6.71	0.00	0	0.00
R204	On 07/08/2014	7.46	Call	2,010.51000	2.01051		2,023.81000	2.02381	2,010.510	6.71	0.00	0	0.00
R204	On 07/08/2014	7.46	Put	2,471.27000	2.47127		2,466.46000	2.46646	2,471.270	6.71	0.00	0	0.00
R204	On 07/08/2014	7.78	Call	2,619.16000	2.61916		2,633.96000	2.63396	2,619.160	6.78	0.00	0	0.00
R204	On 07/08/2014	7.78	Put	1,901.42000	1.90142		1,898.11000	1.89811	1,901.420	6.78	0.00	0	530.00
R204	On 06/11/2014		Bond Future	7.72590	104.06227		7.72044	104.08131		6.64	0.00	0	0.00
R204	On 06/11/2014	6.99	Call	1,506.38000	1.50638		1,516.81000	1.51681	1,506.380	6.51	0.00	0	0.00
R204	On 06/11/2014	6.99	Put	4,112.21000	4.11221		4,103.60000	4.10360	4,112.210	6.51	0.00	0	0.00
R204	On 06/11/2014	7.00	Call	1,519.15000	1.51915		1,529.63000	1.52963	1,519.150	6.51	0.00	0	0.00
R204	On 06/11/2014	7.00	Put	4,089.03000	4.08903		4,080.47000	4.08047	4,089.030	6.51	0.00	0	0.00
R204	On 06/11/2014	7.01	Call	1,531.99000	1.53199		1,542.52000	1.54252	1,531.990	6.51	0.00	0	0.00
R204	On 06/11/2014	7.01	Put	4,065.92000	4.06592		4,057.41000	4.05741	4,065.920	6.51	0.00	0	0.00
R204	On 06/11/2014	7.99	Call	3,118.92000	3.11892		3,133.67000	3.13367	3,118.920	6.70	0.00	0	0.00
R204	On 06/11/2014	7.99	Put	2,203.36000	2.20336		2,199.07000	2.19907	2,203.360	6.70	0.00	0	1,270.00

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 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			7.60774		98.85100		7.59860	98.89353		8.74	215,297,478.00	2,178	22,339.00
R207	On 06/02/2014	Bond Future	6.64	Call	139.79000		0.13979		148.54000	0.14854	139.790	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,770.52000		4.77052		4,736.74000	4.73674	4,770.520	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	144.06000		0.14406		153.00000	0.15300	144.060	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,725.59000		4.72559		4,692.00000	4.69200	4,725.590	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	148.44000		0.14844		157.56000	0.15756	148.440	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,680.81000		4.68081		4,647.40000	4.64740	4,680.810	8.50	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.73607		100.14898		7.72652	100.19162		8.44	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	235.72000		0.23572		242.97000	0.24297	235.720	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,444.87000		7.44487		7,409.48000	7.40948	7,444.870	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	240.07000		0.24007		247.41000	0.24741	240.070	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,400.56000		7.40056		7,365.26000	7.36526	7,400.560	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	244.48000		0.24448		251.92000	0.25192	244.480	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,356.33000		7.35633		7,321.13000	7.32113	7,356.330	8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.86247		97.87990		7.85195	97.92492		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,301.81000		2.30181		2,328.48000	2.32848	2,301.810	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,042.99000		3.04299		3,024.64000	3.02464	3,042.990	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,321.58000		2.32158		2,348.38000	2.34838	2,321.580	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,019.60000		3.01960		3,001.38000	3.00138	3,019.600	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,341.46000		2.34146		2,368.38000	2.36838	2,341.460	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,996.34000		2.99634		2,978.24000	2.97824	2,996.340	8.36	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.99075		99.23730		7.97946	99.28355		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,961.61000		1.96161		1,983.69000	1.98369	1,961.610	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,671.91000		4.67191		4,647.74000	4.64774	4,671.910	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,977.21000		1.97721		1,999.39000	1.99939	1,977.210	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,645.17000		4.64517		4,621.10000	4.62110	4,645.170	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,992.89000		1.99289		2,015.17000	2.01517	1,992.890	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,618.53000		4.61853		4,594.56000	4.59456	4,618.530	8.20	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.77253		96.95384		7.77883	96.92101		9.70	0.00	0	11,034.00
R208	On 06/02/2014	Bond Future	6.74	Call	112.45000		0.11245		114.36000	0.11436	112.450	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,688.50000		5.68850		5,723.24000	5.72324	5,688.500	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	116.18000		0.11618		118.11000	0.11811	116.180	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,636.32000		5.63632		5,671.08000	5.67108	5,636.320	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	120.01000		0.12001		121.97000	0.12197	120.010	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,584.28000		5.58428		5,619.07000	5.61907	5,584.280	9.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.88687		94.83099		7.89356	94.79727		9.85	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	222.57000		0.22257		222.73000	0.22273	222.570	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,713.23000		8.71323		8,747.11000	8.74711	8,713.230	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	226.88000		0.22688		227.03000	0.22703	226.880	9.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Put	8,661.53000		8.66153		8,695.40000	8.69540	8,661.530	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	231.26000		0.23126		231.40000	0.23140	231.260	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,609.92000		8.60992		8,643.78000	8.64378	8,609.920	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.99789		96.12951		8.00456	96.09701		9.29	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,402.07000		3.40207		3,425.60000	3.42560	3,402.070	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,382.18000		2.38218		2,373.21000	2.37321	2,382.180	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,404.35000		2.40435		2,395.30000	2.39530	2,404.350	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,374.87000		3.37487		3,398.32000	3.39832	3,374.870	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,426.64000		2.42664		2,417.50000	2.41750	2,426.640	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,347.83000		3.34783		3,371.19000	3.37119	3,347.830	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,603.43000		3.60343		3,590.16000	3.59016	3,603.430	9.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,240.87000		2.24087		2,260.10000	2.26010	2,240.870	9.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.11555		94.06591		8.12242	94.03360		9.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,955.61000		1.95561		1,948.49000	1.94849	1,955.610	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,200.78000		5.20078		5,225.97000	5.22597	5,200.780	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,972.99000		1.97299		1,965.81000	1.96581	1,972.990	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,169.13000		5.16913		5,194.26000	5.19426	5,169.130	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,990.47000		1.99047		1,983.23000	1.98323	1,990.470	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,137.60000		5.13760		5,162.67000	5.16267	5,137.600	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,316.59000		4.31659		4,302.11000	4.30211	4,316.590	9.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,529.32000		2.52932		2,547.15000	2.54715	2,529.320	9.46	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.09083		75.40637		9.06121	75.62702		19.91	0.00	0	23,356.00
R209	On 06/02/2014	Bond Future	8.54	Call	851.71000		0.85171		925.17000	0.92517	851.710	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,131.30000		5.13130		4,984.11000	4.98411	5,131.300	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	870.81000		0.87081		945.36000	0.94536	870.810	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,069.27000		5.06927		4,923.17000	4.92317	5,069.270	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	890.22000		0.89022		965.86000	0.96586	890.220	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,007.69000		5.00769		4,862.68000	4.86268	5,007.690	19.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.18409		73.25214		9.15363	73.47532		20.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	691.10000		0.69110		732.98000	0.73298	691.100	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,651.02000		11.65102		11,469.72000	11.46972	11,651.020	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	702.35000		0.70235		744.74000	0.74474	702.350	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,571.61000		11.57161		11,390.82000	11.39082	11,571.610	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	713.74000		0.71374		756.65000	0.75665	713.740	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,492.48000		11.49248		11,312.21000	11.31221	11,492.480	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,549.43000		5.54943		5,708.41000	5.70841	5,549.430	20.64	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,401.63000		2.40163		2,337.43000	2.33743	2,401.630	20.64	0.00	0	845.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,066.29000		6.06629		6,231.82000	6.23182	6,066.290	20.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,108.17000		2.10817		2,050.52000	2.05052	2,108.170	20.72	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,509.07000		6.50907		6,679.72000	6.67972	6,509.070	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,887.11000		1.88711		1,834.58000	1.83458	1,887.110	20.78	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.27390		74.25525		9.24235	74.48280		19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,977.87000		3.97787		4,096.70000	4.09670	3,977.870	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,691.89000		5.69189		5,583.17000	5.58317	5,691.890	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,649.31000		5.64931		5,541.16000	5.54116	5,649.310	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,009.87000		4.00987		4,129.27000	4.12927	4,009.870	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,042.01000		4.04201		4,161.97000	4.16197	4,042.010	19.73	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,606.99000		5.60699		5,499.40000	5.49940	5,606.990	19.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future			9.36567		72.14004		9.33310	72.37122		20.11	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,273.99000		4.27399	4,389.13000	4.38913	4,273.990	4,273.990	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,012.91000		7.01291	6,896.87000	6.89687	7,012.910	7,012.910	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,304.33000		4.30433	4,419.96000	4.41996	4,304.330	4,304.330	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,968.25000		6.96825	6,852.70000	6.85270	6,968.250	6,968.250	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,334.78000		4.33478	4,450.91000	4.45091	4,334.780	4,334.780	19.87	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,923.81000		6.92381	6,808.76000	6.80876	6,923.810	6,923.810	19.87	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	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	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	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	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	100.00000	100.00000		0.00	0	0.00
R210	On 06/02/2014	Bond Future			160.14022		160.14022	160.13005	160.13005	160.13005	160.13005		0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	1,349.78000		1.34978	1,359.95000	1.35995	1,349.780	1,349.780		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,359.78000		1.35978	1,369.95000	1.36995	1,359.780	1,359.780		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	1,369.78000		1.36978	1,379.95000	1.37995	1,369.780	1,369.780		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.04111		129.04111	129.03932	129.03932	129.03932	129.03932		0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	51.11000		0.05111	49.32000	0.04932	51.110	51.110		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	41.11000		0.04111	39.32000	0.03932	41.110	41.110		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	31.11000		0.03111	29.32000	0.02932	31.110	31.110		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R212	On 06/02/2014	Bond Future			130.90017		130.90017	130.89359	130.89359	130.89359	130.89359		0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	2,089.83000		2.08983	2,096.41000	2.09641	2,089.830	2,089.830		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	2,099.83000		2.09983	2,106.41000	2.10641	2,099.830	2,099.830		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	2,109.83000		2.10983	2,116.41000	2.11641	2,109.830	2,109.830		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.90056		86.65056	8.88630	86.75938	86.75938	86.75938	17.82	0.00	0	21,203.00
R213	On 06/02/2014	Bond Future	8.29	Call	771.89000		0.77189	812.92000	0.81292	771.890	771.890	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,622.08000		5.62208	5,554.29000	5.55429	5,622.080	5,622.080	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	789.61000		0.78961	831.23000	0.83123	789.610	789.610	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,557.12000		5.55712	5,489.92000	5.48992	5,557.120	5,557.120	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	807.62000		0.80762	849.83000	0.84983	807.620	807.620	17.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,492.56000		5.49256	5,425.95000	5.42595	5,492.560	5,492.560	17.51	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99737		84.25092	8.98271	84.36085	84.36085	84.36085	18.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	745.43000		0.74543	770.43000	0.77043	745.430	745.430	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,886.68000		11.88668	11,801.75000	11.80175	11,886.680	11,886.680	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	757.05000		0.75705	782.32000	0.78232	757.050	757.050	18.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.65	Put	11,808.60000		11.80860	11,723.94000	11.72394		11,808.600	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	768.80000		0.76880	794.36000	0.79436		768.800	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,730.77000		11.73077	11,646.40000	11.64640		11,730.770	18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.09189		85.40449	9.07657	85.51737			17.99	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,087.39000		4.08739	4,150.72000	4.15072		4,087.390	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,922.33000		5.92233	5,922.78000	5.92278		5,972.330	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,119.87000		4.11987	4,183.48000	4.18348		4,119.870	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,928.80000		5.92880	5,879.53000	5.87953		5,928.800	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,152.49000		4.15249	4,216.38000	4.21638		4,152.490	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,885.50000		5.88550	5,836.51000	5.83651		5,885.500	17.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.19015		83.05057	9.17427	83.16555			18.02	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,510.45000		4.51045	4,572.23000	4.57223		4,510.450	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,100.87000		7.10087	7,047.67000	7.04767		7,100.870	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,541.67000		4.54167	4,603.69000	4.60369		4,541.670	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,056.48000		7.05648	7,003.52000	7.00352		7,056.480	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,573.00000		4.57300	4,635.27000	4.63527		4,573.000	17.86	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,012.29000		7.01229	6,959.58000	6.95958		7,012.290	17.86	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			9.22243		75.99542	9.18771	76.26157			21.24	0.00	0	5,155.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,774.35000		1.77435	1,906.08000	1.90608		1,774.350	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,587.50000		3.58750	3,453.08000	3.45308		3,587.500	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,804.85000		1.80485	1,937.90000	1.93790		1,804.850	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,538.44000		3.53844	3,405.34000	3.40534		3,538.440	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,835.66000		1.83566	1,970.03000	1.97003		1,835.660	21.12	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,489.84000		3.48984	3,358.06000	3.35806		3,489.840	21.12	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.31432		73.70854	9.27860	73.97782			21.85	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,991.28000		2.99128	3,122.29000	3.12229		2,991.280	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,499.20000		5.49920	5,360.93000	5.36093		5,499.200	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,022.35000		3.02235	3,154.18000	3.15418		3,022.350	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,450.79000		5.45079	5,313.34000	5.31334		5,450.790	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,053.59000		3.05359	3,186.25000	3.18625		3,053.590	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,402.68000		5.40268	5,266.06000	5.26606		5,402.680	21.62	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			9.27905		98.51396	9.23411	98.95553				0.00	0	12,106.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,882.77000		1.88277	1,441.20000	1.44120		1,882.770		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,781.50000		1.78150	1,339.93000	1.33993		1,781.500		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,680.42000		1.68042	1,238.85000	1.23885		1,680.420		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.37338		95.38569	9.32706	95.83265				0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,304.22000		3.30422	2,857.26000	2.85726		3,304.220		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,202.09000		3.20209	2,755.13000	2.75513		3,202.090		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	3,100.15000		3.10015	2,653.19000	2.65319		3,100.150		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,469.35000		20,469.35000	20,408.93000	20,408.93000				0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,758.63000		20,758.63000	20,692.56000	20,692.56000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										1,098,875,852.95	81,797	2 649 328.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.13235				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.73000	104.88139	6.73000	104.86221				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81198				0.00	180,000,000	60,000,000.00
AA05	On 22/03/2019	Spot Bond	8.42500	105.61520	8.42500	105.59112			104,470,000,000,000.00	12,400,000,000	4,256,400,000.00	
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.31063				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.41606				0.00	0	700,000,000.00
AB013	On 21/11/2018	Spot Bond	9.29000	96.62310	9.29000	96.59887				0.00	0	393,500,000.00
AB06	On 27/03/2015	Spot Bond	7.03000	103.00114	7.03000	102.98148			6,610,309,000,000.00	940,300,000	830,973,300.00	
AB07	On 07/03/2014	Spot Bond	5.40000	103.11851	5.40000	103.10344			10,908,000,000,000.00	2,020,000,000	1,042,244,900.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.75062				0.00	180,000,000	60,000,000.00
AB09	On 03/05/2017	Spot Bond	8.56000	106.08679	8.56000	106.06223			8,560,000,000,000.00	1,000,000,000	500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	0.84000	135.85664	0.84000	135.83252				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.39500	127.51642	2.39500	259.46975				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.32173				0.00	344,767,200	114,922,400.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10729				0.00	300,000,000	100,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44706				0.00	180,000,000	60,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.91418				0.00	150,000,000	50,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.91019				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.90742				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.75385				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.49000	107.51735	7.49000	107.49551			5,542,600,000,000.00	740,000,000	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65017				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.65000	104.11551	6.65000	104.09671				0.00	0	43,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.20442			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48872			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29814			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.25341			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.36487			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52695			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.77161			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.71055			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.95527			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.36248			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.84851			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	130.43888		5.29000	130.40024			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.09500	125.91101		3.09500	125.88089			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	117.21037		2.79000	117.18336			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	100.98929		4.44000	100.96167			1,065,600,000,000.00	240,000,000	2,487,500,000.00
ABLI06		On 19/07/2020	Spot Bond	5.93500	102.41140		5.93500	102.99615			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.96000	116.39790		10.96000	116.36415			0.00	0	530,900,000.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.84493			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.82882			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.92958			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.02720			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	112.45921		4.09000	112.42942			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	37.04492		100.00000	36.95319			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.13500	163.24865		2.13500	163.21393			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	154.08376		2.76000	154.04843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.16500		167.29856		2.16500	167.26291			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.19000		166.45087		2.19000	166.41523			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.95625		72.90001		7.95625	72.87149			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.95625		72.90001		7.95625	72.87149			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.23000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.79953			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.37000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.22000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.76000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	86.71000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.19000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.13658			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.03473			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.72000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.19000		102.30946		6.19000	102.29242			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	86.74000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.30000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.14000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31184			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.02000		113.81228		7.02000	113.79059			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08608			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	81.87000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.37000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.81000		93.03474		2.81000	100.40363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond		2.81000	98.06789		2.81000	145.39944			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.79000	110.11435		2.79000	189.72346			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.03000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.57500	90.46657		9.57500	91.17292			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.17536			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.67000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	92.72000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.72000	105.56347		9.72000	105.44178			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.66500	105.87267		9.66500	105.86070			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.88000	90.09243		8.88000	90.07093			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	106.44000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.76000	105.03348		9.76000	105.13861			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.72000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		100.00000	2.24401		100.00000	2.22679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond		8.26000	108.06899		8.26000	108.04483			166,358,052,000,000.00	20,140,200,000	5,119,900,000.00
ABS5	On 01/05/2015	Spot Bond		6.68000	103.05898		6.68000	103.04027			6,947,200,000,000.00	1,040,000,000	1,332,100,000.00
ABS6	On 01/06/2020	Spot Bond		8.85500	97.09171		8.85500	97.06860			172,574,942,694,000.00	19,488,982,800	2,067,482,800.00
ABS7	On 11/09/2026	Spot Bond		9.92000	94.23152		9.92000	94.20632			0.00	0	90,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.38000	106.30388		7.38000	106.28260			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.54000	127.92557		1.54000	127.90046			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.20500	129.47225		2.20500	263.45084			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.78000	124.56826		0.78000	127.32425			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.08500	124.24990		2.08500	126.71900			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.11849		100.00000	35.03341			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.18000	106.87822		11.18000	106.84610			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55218			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.76685		100.00000	2.76007			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.56700			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.77666			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	16.49169		100.00000	16.45130			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53736			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.23405		11.00000	60.21683			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.55468		100.00000	10.52883			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38939			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.43111			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.83803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82015			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84600			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84061			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.83824			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.84592			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.84592			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.86403			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.85035			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.86403			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.82782			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.22921			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.85330			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.88711			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.48867			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.85583			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.84391			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.83830			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.83612			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.84044			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.86660			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.85036			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.31000	105.45797		9.31000	102.93636			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.86344			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24500	103.51321		7.24500	103.49286			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.77920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.90697			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.63213			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	100.84840			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.68017			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.54228			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.58055			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.84597			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.43766			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.43766			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.84840			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.29513			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85133			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85263			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.95208			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19461			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.95268			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39316			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.51207			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92986			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.16007			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.74620			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.84534			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.87161			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.87398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.84896			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.57541			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86624			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86989			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86280			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.84939			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85692			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86559			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86323			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.34210		10.23000	102.31390			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86069			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86452			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.80763			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.73194			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.86240			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.36500	101.65904		9.36500	101.63363			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84997			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.59865		1.75000	109.69958			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86344			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.86283			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84317			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83771			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84863			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.83880			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.84426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83225			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09045			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83661			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26846			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.83880			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85367			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84437			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84156			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86436			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.86114			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.84100			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.83268			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82024			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84207			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82198			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82132			0.00	0	800,000,000.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82024			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.02836			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.82897			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.82897			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.57740			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.40209			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.85300			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85454			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.37380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.85038			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.84972			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84317			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.85278			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.85300			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.83967			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68591			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.84747			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.19418			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.12692	100.00000	9.10481				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.36682			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.40884			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.43679			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.00089			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.11308			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.26252			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.96194			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.89500	98.20929		7.89500	98.18841			1,894,800,000,000.00	240,000,000	961,700,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.27482			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.50377			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.34500	103.07091		8.34500	103.04763			10,393,697,500,000.00	1,245,500,000	2,093,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.36000	115.66378		9.36000	115.63472			0.00	0	1,834,500,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.02246	100.00000	65.86252				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.10000	110.48074		7.10000	110.45944			34,239,750,000,000.00	4,822,500,000	11,257,770,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03U		On 26/10/2014	Spot Bond	100.00000	62.88308	100.00000	62.73073			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.89830	100.00000	12.86960			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.06000	150.36232	3.06000	150.32657			19,890,000,000.00	6,500,000	387,800,000.00
AIRL02		On 18/02/2014	Spot Bond	4.79000	101.85443	4.79000	130.43981			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	100.00000	18.36287	100.00000	100.00000			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.04837			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.00933			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.00583			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.90741			0.00	0	0.00
ASN001		On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.12296			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.86393			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.38737			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.83500	105.64942	8.83500	105.62433			0.00	0	1,137,700,000.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98471			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.83458			0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	96.59787	100.00000	96.34697			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.71502			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.12587			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.12983			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.49500	105.42901	9.49500	100.50610			18,990,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	6.98000	110.09950	6.98000	110.07874			698,000,000.00	100,000	2,838,600,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.50987			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.36471			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	6.63000	103.32450	6.63000	103.30598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		8.71000	105.85071		8.71000	105.82591			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.69381			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.86244	105.57995		10.86244	104.39436			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.74143	103.34357		10.74143	102.93972			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.79840	103.21448		10.79840	102.86122			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.97861			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.85788	103.18974		10.85788	102.76134			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.89593	101.99373		11.89593	101.97863			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.02840			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.02840			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.02847			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.11244	102.01253		11.11244	102.07550			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.02905	104.30658		11.02905	102.81345			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.74143	103.34357		10.74143	102.93972			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.98759	103.50408		10.98759	102.96580			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.20345	96.71366		10.20345	102.30801			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.91892			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.90275			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.90275			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.79381			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97946			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.41544	102.38566		10.41544	102.25479			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.48500	101.08574		11.48500	101.05464			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.41706			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.41000	67.08141		11.41000	98.40833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.97945			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.72986			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.13530		12.22500	101.83650			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.87305			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.23500	64.09614		11.23500	100.92815			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.81363			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.86315			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.86315			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.82515			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.78986			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.34752			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.87882			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.19197			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97947			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.87882			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.86244	106.08224		13.86244	104.96184			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20052	103.46082		15.20052	103.44280			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.10089	103.16727		14.10089	103.03272			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.50574			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.50574			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.50574			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.60441			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.07994		100.00000	12.05702			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.36448		100.00000	22.31029			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.35418		100.00000	20.30487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.56431	100.00000	12.53387				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.56431	100.00000	12.53387				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.19085	100.00000	15.15405				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.16261	100.00000	13.13072				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		79.13320	100.00000	78.97137				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.87030				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.02880				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.07854				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10500		105.20090	2.10500	172.02206				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000		96.36036	8.28000	139.92023				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000		97.69924	8.28000	140.25408				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.66500		96.80390	8.66500	96.78134				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.76635				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.46743				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.01643				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.53404				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		86.58824	100.00000	86.38498				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.92500		98.61684	7.92500	98.59567			4,755,000,000,000.00	600,000,000	300,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.87799				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.93924				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.96046				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03115			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10181			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29922			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.76829		100.00000	9.74462			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73961			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78046			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.79796			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.80379			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87376			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96695			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.91846			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.91111			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90910			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.26000	103.65510		8.26000	103.63193			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90310			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89234			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.83833		100.00000	6.82158			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.83833		100.00000	6.82158			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.97500	106.20274		5.97500	106.18575			0.00	0	92,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.79226			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.20562			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.73897			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.10025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.33090			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.39037			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.32299			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34155			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.37523			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51475			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.75064			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.85045			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.47434		100.00000	15.43685			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.44080			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.45000	107.01289		6.45000	106.99413			387,000,000,000.00	60,000,000	37,800,000.00
CBL08	On 02/11/2016	Spot Bond		9.36000	113.32149		9.36000	113.29286			936,000,000.00	100,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.22762			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.22672			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.06000	104.14091		9.06000	104.11542			12,504,612,000,000.00	1,380,200,000	709,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.14500	103.65645		11.14500	103.62540			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.07579			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.39500	104.76426		11.39500	104.73272			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.69280			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.25000	101.18718		9.25000	101.16190			1,667,775,000,000.00	180,300,000	173,700,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.44811			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.83500	100.18165		11.83500	100.15035			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.71868			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.87344			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.65123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond		10.20500	92.98229		10.20500	92.95674			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.11000	120.75770		10.11000	120.72516			0.00	0	283,600,000.00
CCT02	On 12/06/2024	Spot Bond		9.96000	110.65775		9.96000	110.62820			412,344,000,000.00	41,400,000	1,255,000,000.00
CCT03	On 15/03/2025	Spot Bond		9.30000	115.52199		9.30000	115.49298			55,800,000,000,000.00	6,000,000,000	4,540,784,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.04331			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.61000	103.35162		11.61000	103.31941			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.63006			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.00897			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.82676			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.10206			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.13967			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.21750			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75546			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.74721			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.79079			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.80777			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.83433			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.83433			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.59675			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	90.96859		100.00000	90.75096			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	90.96859		100.00000	90.75096			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	90.96859		100.00000	90.75096			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.84603			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	90.96859		100.00000	90.75096			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88035			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.52140		10.11000	104.49340			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88035			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22237			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.17407			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.83774		2.76000	114.64116			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		111.62629		3.14000	114.60370			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.34976		8.25000	102.32691			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88035			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88035			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.66019		3.10000	114.20305			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.45266		2.40000	114.00717			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.77431			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.78808			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02672			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.04119			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.08000		102.41425		8.08000	102.39197			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.12077			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.10388			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.98065			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.99606			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.13000		102.55227		8.13000	102.52981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond		8.13000	102.55227		8.13000	102.52981			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		8.18000	101.39599		8.18000	101.37366			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.84173			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.82322			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.98530			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.98530			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.72733		100.17539	68.55875			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.87040			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51514			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83940			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30993			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.33143			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.79464		9.35000	102.76912			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.79464		9.35000	102.76912			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30934			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.31026			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	100.52331			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91696			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51284			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36689			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36689			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36689			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36689			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.40478			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46775			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46775			0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46775			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46775			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46775			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.47827			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.16500	104.04899		9.16500	104.02323			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.81276			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41392			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.91491			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.91491			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.79227			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81707			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.47795			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78493			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84535			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84645			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85363			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.36801			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.37894			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.37823			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	104.09598			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.01528			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.81140			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.34490			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.85082			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82569			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82569			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82569			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82569			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.59662			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.19453			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.00889			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70963			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68860			0.00	0	4,100,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60044			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68860			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.44595			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.82947			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60071			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60071			0.00	0	230,000,000.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59617			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	118.79283			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.50969			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	119.44337			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	118.22725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.96088			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.52904			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.85735			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.25545			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.59427			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.85500	94.72263		10.85500	93.32440			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.37500	94.15807		11.37500	94.88611			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51679			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.81762			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.57934			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.94190			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.89375			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.71566		8.80500	101.00474			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.84207			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.95246			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.61170			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83399			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83072			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.81805			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.82897			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75476			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75476			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75476			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.82031			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.82318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.84754			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51679			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.34602			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.41753			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.84768			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.88579			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.78595			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52671			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.76623			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.80276			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.85299			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.82417			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87612			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.57887			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.00352			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11352			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.82956			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.41528			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.70961			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.44064			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.08949			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		100.00000	17.18207		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.21559		7.01000	37.82865			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.66207			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.66500	96.80390		8.66500	129.50871			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.28000	31.87512		8.28000	139.92023			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.28000	32.27357		8.28000	140.25408			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.03841			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.92758			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28512			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28512			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.83954			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.85165			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84933			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83880			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94190			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85496			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.34543			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.63000	110.76072		8.63000	107.29885			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.71000	101.25044		8.71000	101.22672		12,368,200,000,000.00	1,420,000,000	1,754,245,000.00	
COJ05	On 05/06/2023	Spot Bond		10.11500	112.81459		10.11500	112.78401			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.98000	105.23704		7.98000	105.21442			0.00	0	1,450,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.70500	107.89903		9.70500	107.87080			0.00	0	1,126,400,000.00
COT01	On 03/04/2023	Spot Bond		10.16500	95.49679		10.16500	95.47078			0.00	0	3,187,200,000.00
COT02	On 03/04/2028	Spot Bond		11.01000	96.18820		11.01000	96.15987			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.01000	89.10749		11.01000	89.08125			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.23967			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.26353			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73168			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.22630			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.81847			0.00	200,000,000	200,000,000.00
CPV01	On 30/06/2029	Spot Bond	12.56500		90.84221		12.56500	94.33318			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.20989		100.00000	10.17730			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.73185			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.98500		98.52911		7.98500	97.76396			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.65265			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.82994			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05470			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.35702			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.94316			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.78639			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.85116			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.94649			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.86000		125.86635		6.86000	118.34730			10,062,248,000,000.00	1,466,800,000	898,900,000.00
DV22	On 07/02/2020	Spot Bond	8.31000		108.67188		8.31000	108.64784			372,460,017,000,000.00	44,820,700,000	7,349,100,000.00
DV23	On 27/02/2023	Spot Bond	8.79500		110.40652		8.79500	110.38071			166,560,589,500,000.00	18,938,100,000	12,196,534,500.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.04514			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.04265			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.37854			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.94000		133.14576		7.94000	133.11760			29,219,200,000,000.00	3,680,000,000	1,807,600,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.75209			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.84103		0.10000	132.66629			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.24000		114.23889		2.24000	114.21422			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.25000		101.85635		2.25000	101.83434			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000		101.73453		2.33000	102.01510			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.60500		108.53893		9.60500	108.51127			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45500		109.25014		9.45500	109.22227			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.06000		100.99843		10.06000	100.97105			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.62000		89.97377		10.62000	93.85328			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.41606			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.78801			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.98490			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.56054			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.34651			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		80.35714		100.00000	80.17817			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		68.48767		100.00000	68.48766			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		96.80296		100.00000	96.56034			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		84.85607		100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.20812		3.00000	127.17803			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04000		108.39206		11.04000	108.36041			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.97001			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02855			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.34402			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.75500		84.43248		9.75500	97.69165			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.35290			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.24699			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.50631			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.46411			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.44615			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.51604			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.49416			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.42836			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44143			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.41084			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.43011			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40699			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42305			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.51000		104.19849		6.51000	104.18015			2,604,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.55000		107.56142		7.55000	107.53952			127,369,255,000,000.00	16,870,100,000	18,719,200,000.00
ES23	On 25/01/2023	Spot Bond	8.46000		113.46404		8.46000	113.43851			71,141,832,000,000.00	8,409,200,000	32,883,700,000.00
ES26	On 02/04/2026	Spot Bond	8.87500		93.95140		8.87500	93.92899			160,639,275,000,000.00	18,100,200,000	11,222,700,000.00
ES33	On 15/09/2033	Spot Bond	9.68500		82.74412		9.65500	82.94559			942,742,137,187,500.00	97,340,437,500	49,730,119,700.00
ES42	On 25/04/2042	Spot Bond	9.87500		88.10449		9.87500	88.08116			284,400,000,000,000.00	28,800,000,000	44,456,700,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31786			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01964			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.42562			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.22965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.44977			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.08695			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.31057		100.00000	11.28317			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.00687		100.00000	10.98020			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.90807			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.90397			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.89577			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.88756			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.98000	103.65273		6.98000	103.63308		11,742,360,468,000.00	1,682,286,600	1,664,698,200.00	
FRB05	On 21/12/2018	Spot Bond		9.23500	101.15898		9.23500	96.89346		1,939,350,000,000.00	210,000,000	391,000,000.00	
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02986			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02979			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.93721			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.18478			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.03500	109.37675		11.03500	109.34466			0.00	0	695,600,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.22710			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.18500	124.99562		2.18500	125.80730			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.23500	129.16106		2.23500	262.81741			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.52000	97.58094		2.52000	103.29351			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.79000	98.29900		2.79000	145.74217			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.68000	111.91025		2.68000	192.81831			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.29000	113.34360		7.29000	113.32118			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.02500	58.41496		8.02500	57.73564			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49300	37.30043		9.49300	36.41234			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.03730		9.73000	35.14449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23479			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.50373			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.50778			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.06984			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.48916			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.48916			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.22436			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.48050			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.96657			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.87464			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67151			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.85763			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.90895			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.47690		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.47690		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.87663			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.84435			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.27468			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.46708			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74691			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.36722			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.73632			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.81036			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.88369		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.15242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.58476			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.93950			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.07541			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.45124			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26789			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.56213			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.72501			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.44445			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36523			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.10938			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.06862			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.62095			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.58701			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.49424			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.62548			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.21129			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.48285	100.09221	14.44735			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.62225			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.42938			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.95721			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.21597			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.44811			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.01193			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.81215			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.83488			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.65558			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.70838			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.30864			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.01538			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.67438			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.15703		13.22500	52.13839			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56558			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56784			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.39783			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.64945			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.76500	88.47850		3.76500	91.51503			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.73105			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.73105			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.43119			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51679			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.89440			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38171			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.61771			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.57464			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.82973			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.88286			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.57223			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.82012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.99137			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.19543			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18209			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		100.00000	1.15610		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.08746			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.81890			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.80763			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.20846			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.52401			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90299			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.42500	119.41413		3.42500	115.10428			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.84390			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.86433			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.40500	109.36921		3.40500	115.26841			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.14621		1.12000	120.88385			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.42500	106.40527		3.42500	115.10428			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.86315		2.10000	122.39680			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.84605		2.17000	125.89092			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.02748			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.53644			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.86113			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.85848			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.58064			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.83033			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.80608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.16614			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.07993			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.76051			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.87172			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.75824			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	105.06114			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.87620			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	89.62796			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.63811		100.00000	9.61450			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		13.87035		100.00000	13.82608			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		141.52749		4.24000	141.48923			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.11656			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.88226			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.37280			0.00	4,000,000,000	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.43990			0.00	542,600,000	271,300,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.22131			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.31712			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.20822			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.74500		124.00545		2.74500	252.32326			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24500		129.05753		2.24500	262.60667			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96500		121.85794		2.96500	247.95210			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.55500		102.43098		2.55500	122.49865			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.84218			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.08500		126.74570		2.08500	122.84435			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.25769			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.71892			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.48076			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.89000		92.90634		2.89000	92.88477			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.30473		104.97509	14.26774			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.10382		101.07593	18.05856			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.98964		100.44759	9.96508			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.98373			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.71948		100.76967	15.68071			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.51000		101.48250		2.51000	101.45989			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	99.98593			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.01994			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.48000		96.08781		2.48000	103.69945			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.25520			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.51000		95.80563		2.51000	103.39482			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.29569			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44500		127.00762		2.44500	327.43602			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.12084			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.67207			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.63080			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.59844			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.28504			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.22854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.52141			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.23597			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.82000		104.25537		5.82000	104.23885			23,047,200,000,000.00	3,960,000,000	1,050,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.19000		105.19637		6.19000	105.17866			141,585,816,136,000.00	22,873,314,400	3,156,128,600.00
FRX16	On 15/09/2016	Spot Bond	7.25000		103.79150		7.25000	103.77110			0.00	0	1,723,200,000.00
FRX17	On 15/09/2017	Spot Bond	7.77000		104.40767		7.77000	104.38570			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.99500		110.73553		7.99500	110.71168			0.00	0	673,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.60000		102.51023		8.60000	102.48638			1,550,580,000,000.00	180,300,000	964,600,000.00
FRX20	On 01/10/2020	Spot Bond	8.89500		107.11112		8.89500	100.97975			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.57500		91.19648		9.57500	91.17292			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000		107.01977		9.71000	106.99189			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.51000		94.95628		10.51000	94.92986			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55000		78.08959		10.55000	78.06754			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.26056			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.33090			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.38771			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.41042			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.46715			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.55796			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.62605			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.92109			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.57394			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.19087			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.06000		102.81558		9.06000	102.79055			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.62933			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.92738			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.01469			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.31374			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57650			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57619			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57526			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57712			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.01903			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.32793			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.80496			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.82438			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.86190			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.90843			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.97299			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01286			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.33679			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.04852			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03247			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.33696			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.01706			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00003		100.00000	0.00003			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.20825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.56813			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08708			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.97693			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98275			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.68363			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.74729			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.71715			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.60006			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.96791			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.66653	102.90378		7.66653	101.87844			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01743			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.01961	102.94603		8.01961	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.08108			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.47032	103.00527		8.47032	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.15883			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06839			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19857			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24579			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.08000	112.00478		8.08000	111.98068			326,432,000,000.00	40,400,000	6,147,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.01500	131.46408		2.01500	267.50521			5,924,100,000,000.00	2,940,000,000	11,809,500,000.00
HWAY24	On 07/12/2024	Spot Bond		1.99500	134.50829		1.99500	267.93631			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.55000	100.68914		9.55000	100.66362			11,460,955,000,000.00	1,200,100,000	3,475,500,000.00
HWAY35	On 31/07/2035	Spot Bond		9.57000	100.47092		9.57000	100.44540			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	41.94320		100.00000	41.75673			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	12.20808		100.00000	12.15381			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	61.06570		100.00000	60.60734			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	34.03321		100.00000	33.77776			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.67563		100.00000	20.52044			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.51121		100.00000	10.43231			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.87000	110.14094		1.87000	110.11837			65,086,846,000,000.00	34,805,800,000	95,777,310,100.00
I2038	On 31/01/2038	Spot Bond		2.29000	108.03794		2.29000	108.01458			49,578,500,000,000.00	21,650,000,000	49,911,920,700.00
I2046	On 31/03/2046	Spot Bond		2.41000	104.30199		2.41000	104.27902			0.00	0	68,873,951,300.00
I2050	On 31/12/2050	Spot Bond		2.39000	111.96690		2.39000	111.94239			12,356,300,000,000.00	5,170,000,000	22,131,109,700.00
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		7.18000	106.32209		7.18000	106.30137			384,130,000,000.00	53,500,000	105,700,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02104			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.78095			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11450			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.77000	102.62381		6.77000	102.60511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond		7.68000	106.03841		7.68000	106.01633			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.41000	107.98450		8.41000	107.95993			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.70000	101.81898		6.70000	101.80073			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.88972			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41491			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	112.66674		4.09000	112.63694			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.50000	104.45145		7.50000	104.43055			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.63710			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.67832			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.72187		0.94000	126.71454			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.15500	105.42452		2.15500	126.08002			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.87624			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.04225			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.08000	104.16125		8.08000	104.13858			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.06000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.78934			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.46652			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.66500	97.16690		8.66500	97.14438			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.17000	94.15352		9.17000	94.13057		7,032,473,000,000.00	766,900,000	536,700,000.00	
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.14969			0.00	0	1,009,300,000.00
IBL49	On 02/04/2018	Spot Bond		8.16000	85.93961		8.16000	98.46830		279,072,000,000,000.00	34,200,000,000	1,840,800,000.00	
IBL50	On 02/08/2020	Spot Bond		9.22000	101.39868		9.22000	102.65702			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69933			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.72219			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.44000	101.18820		7.44000	102.17952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	8.44500	100.56540		8.44500	101.67301			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00286		100.00000	0.00285			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.84457			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.88628			0.00	0	20,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.85500	103.83032		8.85500	98.54427			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.74899		5.00000	100.73533			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.74899		5.00000	100.73533			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.82820		5.00000	101.81454			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.74899		5.00000	100.73533			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.98952		4.00000	100.97847			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.56976			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.47640			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.73437			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.20203		9.20000	109.17505			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.47134			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.47134			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.50636			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.27699		100.00000	7.25897			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.82458			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.59316			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.48516			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.18000	101.83845		9.18000	101.81320			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25747			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.43918			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.03050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01058			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.12745		100.00000	6.10831			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.25000	99.64170		5.25000	99.58461			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.35000	99.22914		5.35000	99.17144			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.35000	99.12821		5.35000	99.07064			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.45000	98.80500		5.45000	98.74673			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond		100.00000	80.57395		100.00000	100.00000		5,120,000,000,000,000.00	51,200,000,000	34,700,000,000.00	
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.65049			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43881			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.68009			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.86244	104.61248		10.86244	103.75821			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.86244	102.46589		10.86244	102.35385			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.69925			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.05033			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.66243			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.25550		6.50000	101.23772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.78770			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.27171			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36248			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36248			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.46636			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56631			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.13619			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21446			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.91013			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.91091			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.97684			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.92517			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.49174			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.52607			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20291			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92585			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.64485			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.86350			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.14721			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33082			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.22438			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.20192			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		100.00000	44.24577		100.00000	44.19624			0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.04474			0.00	0	200,000,000.00
ING60U	On 28/02/2014	Spot Bond		100.00000	85.06172		100.00000	84.86971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.79382			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.19130			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.21333			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		93.35038		100.00000	93.11224			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.05891			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08295			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.09903			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.19000		103.20315		8.19000	103.18040			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.10000		102.70065		6.10000	102.68379			2,534,550,000,000.00	415,500,000	825,500,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.84402			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.56000		105.90728		8.56000	105.88277			1,713,712,000,000.00	200,200,000	1,076,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.20443			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.19057			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.36715			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.77160			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.36000		108.07608		8.36000	102.79119			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.91967			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.13167			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.24500		97.49305		3.24500	116.59114			6,945,922,500,000.00	2,140,500,000	2,141,100,000.00
IV019	On 31/03/2028	Spot Bond	3.97000		94.59883		3.97000	127.04150			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.49029			0.00	3,000,000,000	1,500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.29822			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.27108			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.99989			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.58364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030		On 31/01/2025	Spot Bond	3.87000	89.83253		3.87000	90.59352			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.87000	89.75764		3.87000	96.85556			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.02094			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.62500			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.03050			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.73500	108.29818		11.73500	108.26407			0.00	0	665,100,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.01836			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.97000	93.59489		3.97000	127.04150			3,380,058,000,000.00	851,400,000	425,700,000.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.23060			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.89775			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.37226			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	97.44214		5.25000	99.95687			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.61315		5.25000	99.55609			12,600,000,000,000.00	2,400,000,000	1,200,000,000.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.20028		5.35000	99.14262			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.08502		5.35000	99.04187			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.58875			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.80506			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83017			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.77465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19293			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.91572			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69491			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.68088			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.48563			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69195			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.37087			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.39224			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.18234			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.08305			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09108			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10716			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03481			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96084			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80501			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.87675			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.48114			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.71703			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.51406			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	81.40001		100.00000	99.72603			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	81.17647		100.00000	80.93842			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	70.46332		100.00000	70.32755			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.81914			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	42.00142		100.00000	41.89967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08007			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.15742		100.00000	14.12312			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.13997			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	43.98908		100.00000	43.65890			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	46.93889		100.00000	46.58657			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	55.72479		100.00000	55.55081			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.12738			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.94285			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.66000	140.23859		8.66000	140.20575			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.81372			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56624			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.77117			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.66000	99.46895		8.66000	99.44604		2,604,062,000,000.00	300,700,000	241,800,000.00	
LGL03	On 03/04/2018	Spot Bond		8.81000	68.99406		8.81000	97.32991			0.00	0	99,500,000.00
LGL04	On 14/08/2020	Spot Bond		9.32000	100.63163		9.32000	102.20726		932,932,000,000.00	100,100,000	1,087,800,000.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97313			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.43000	98.72694		11.43000	98.69696		23,774,400,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.97040			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.61960			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.66494			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.71924			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62828			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.58548			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.93492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ042	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.33663				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.09273				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	100.00000	81.29176	100.00000	81.11111			3,660,000,000,000,000.00	36,600,000,000	25,600,000,000.00	
MAQ07U	On 11/04/2014	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	44.64237	100.00000	44.54330				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	43.98908	100.00000	43.65890				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	100.00000	3.15289	100.00000	3.12500				0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.49702				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.51417				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.44870				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13177				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.97603				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.69602				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.43708				0.00	90,000,000	30,000,000.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.12242				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.60818				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.02847				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.03103				0.00	90,000,000	30,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.46604				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.50722				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.85874				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	90.35637	100.00000	90.13706				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	86.13174	100.00000	85.93237				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000		94.24206	100.00000	94.00528				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		51.71030	100.00000	51.58225				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		40.28533	100.00000	40.18774				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.41101	100.00000	16.37082				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		40.06595	100.00000	39.96782				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.58500		103.31494	8.58500	103.29109				3,091,458,500,000.00	360,100,000	191,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.98116				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.98431				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.98270				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	100.00000		29.68750	100.00000	0.00000				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.10912				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.11781				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.16119				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.97984				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.13179				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.89500		103.33036	7.89500	103.30839				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.65500		106.83598	8.65500	106.81139				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.53000		107.02556	9.53000	106.99849				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.39000		108.30291	5.39000	103.66418				12,718,783,000,000.00	2,359,700,000	1,238,500,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.39904				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.45581				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.52000		105.46917	9.52000	105.54795				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.18000		104.21081	7.18000	104.19051				68,355,036,000,000.00	9,520,200,000	4,938,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.24147				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.82000		100.20494	8.82000	100.18119				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.89861	100.00000	8.85861				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.23091				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.52000		100.19409	8.52000	100.17112				3,408,852,000,000.00	400,100,000	209,900,000.00
MTN02	On 13/07/2014	Spot Bond	6.52000		106.29600	6.52000	106.27748				4,278,424,000,000.00	656,200,000	895,400,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		92.17172	100.00000	91.93955				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.28000		106.93982	7.28000	106.91904				28,246,400,000,000.00	3,880,000,000	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.46500		109.25335	8.46500	109.22874				1,525,393,000,000.00	180,200,000	780,300,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		89.02439	100.00000	88.80779				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.18624	100.89771	6.17114				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.26901	100.61875	6.25374				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.47277				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.48045				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.48877				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.49632				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.49995				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.54564				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.59867				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.25940	100.00000	0.25878				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.25940	100.00000	0.25878				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.01500		95.97176	9.01500	95.94838				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.13000		101.26439	7.13000	102.10041				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.05219				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond		9.04000	104.47635		9.04000	99.72786			0.00	0	2,321,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.16426			0.00	1,200,000,000	400,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.48775			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.93722			0.00	0	20,000,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.65389			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.58779			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78077			0.00	2,000,000,000	1,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.22580			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.88000	108.53986		6.88000	108.51957			93,815,680,000,000.00	13,636,000,000	12,765,140,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.23045			0.00	342,081,000	114,027,000.00
NBK3A	On 09/09/2019	Spot Bond		8.50500	115.84650		8.50500	115.81985			1,192,401,000,000.00	140,200,000	933,100,000.00
NBK4	On 28/10/2024	Spot Bond		10.83500	32.67265		10.83500	32.66344			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.43000	104.28215		7.43000	104.26125			0.00	0	1,450,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98204			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.03845			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.56000	102.33733		6.56000	102.31928			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.47834			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.63000	105.62594		7.63000	105.60410			307,489,000,000.00	40,300,000	174,100,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40421			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	100.33320			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.49101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.29921			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14016			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.19148			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	86.73216			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.18056			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	100.89166			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.97640			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.82290			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.20348			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	82.86017			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.09583			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00739			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.20132			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.52356			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.85951			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.86815			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21844			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.87343			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.86546			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.86556			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.13000		106.38546		8.13000	106.36205			0.00	0	1,298,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.05881			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.26597			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.65000		103.53647		5.65000	103.52058			791,000,000,000.00	140,000,000	1,208,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01888			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.91000		112.40319		11.91000	112.36727			8,357,247,000,000.00	701,700,000	1,365,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.06839			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.81908			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.13542			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.18807			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25500		159.52375		2.25500	159.48929			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.57000		107.46724		8.57000	107.44275			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	100.00000		80.75221		100.00000	80.57395			4,160,000,000,000,000.00	41,600,000,000	50,000,000,000.00
NQ1A10	On 22/05/2020	Spot Bond	9.20000		106.37155		9.20000	106.51705			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.35172			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.55956			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.33341			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.33008			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.34365			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.40000		106.34974		9.40000	107.71665			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.35724			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.34371			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.35177			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.60000		106.32819		9.60000	106.46830			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.37890			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.36266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.35718			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.45961			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.42677			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36800			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.63000		103.04206		6.63000	103.02380			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.32500		116.12743		8.32500	116.10141			5,986,507,500,000.00	719,100,000	2,003,300,000.00
NRA022	On 31/10/2022	Spot Bond	8.78500		122.49342		8.78500	122.46434			8,785,000,000,000.00	1,000,000,000	1,372,300,000.00
NRA023	On 31/05/2023	Spot Bond	2.15000		164.99111		2.15000	164.95595			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.34000		123.63592		9.34000	123.60492			12,990,072,000,000.00	1,390,800,000	1,830,600,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.00524			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.97832			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.02868			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.74505			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.52582			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80519			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.29240			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.37733			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.01795		100.00000	15.97914			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		29.43597		100.00000	29.36466			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.41000		105.49816		6.41000	105.47987			772,405,000,000.00	120,500,000	420,474,400.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.53421		100.00000	9.51111			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.63000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		45.44661		100.00000	45.33651			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.83619			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.62452			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.47697			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43932			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30850			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41002			0.00	0	1,000,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.14547			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23293			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91628			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.91779			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91501			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91286			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.91601			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.90990			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.90876			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.91272			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.90425			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.90397			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.90889			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.76265			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.78709			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.79808			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.82251			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.92748			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.95188			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83070			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.18000	108.60726		6.18000	108.58900			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.27000	96.15307		5.27000	96.13926			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.08000	38.58689		8.08000	38.57854			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.17000	115.30538		6.18000	115.26827		1,287,054,235,058,000.00	50,089,827,400	85,184,607,600.00	
R158		On 15/09/2015	Spot Bond	6.18000	115.28766		6.18000	115.26827			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.08000	90.02679		6.08000	90.01189			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.18000	121.57358		6.18000	121.55314			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.01000	84.95183		6.01000	84.93794			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.26000	117.44187		8.26000	117.41591		3,551,837,949,304,000.00	51,312,100,400	13,267,980,800.00	
R187P		On 21/12/2026	Spot Bond	8.00000	36.00713		8.00000	35.99942			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.92000	33.65171		7.92000	33.64457			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.74500	273.45093		1.74500	273.39568		90,178,179,800,000.00	51,678,040,000	28,068,817,900.00	
R201		On 21/12/2014	Spot Bond	4.91500	103.58813		4.90000	103.58961		1,331,163,360,551,000.00	70,836,899,400	92,275,201,900.00	
R202		On 07/12/2033	Spot Bond	2.19000	207.42525		2.19000	207.38082		417,503,045,400,000.00	90,640,660,000	62,593,204,700.00	
R2023		On 28/02/2023	Spot Bond	7.95000	100.91902		7.96500	100.80143		7,103,059,072,500,000.00	93,466,550,000	04,725,349,000.00	
R203		On 15/09/2017	Spot Bond	6.98000	106.14218		6.96000	106.18889		0,298,228,341,004,000.00	75,390,879,800	57,919,832,400.00	
R2030		On 31/01/2030	Spot Bond	8.85500	97.36693		8.85500	95.62583		1,943,509,568,000,000.00	19,481,600,000	47,229,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.10500	97.30208		9.10500	97.27854		3,010,113,000,000,000.00	30,600,000,000	08,715,000,000.00	
R204		On 21/12/2018	Spot Bond	7.24000	102.98107		7.23500	102.98221		0,572,070,729,912,000.00	60,230,763,800	77,151,881,200.00	
R2048		On 28/02/2048	Spot Bond	9.17000	98.12281		9.17000	98.09851		3,666,350,317,000,000.00	99,820,100,000	15,686,100,000.00	
R206		On 15/01/2014	Spot Bond	5.27500	103.25755		5.28000	103.24222		937,895,000,000,000.00	77,800,000,000	60,719,397,100.00	
R207		On 15/01/2020	Spot Bond	7.53000	101.61720		7.52000	101.64456		0,696,286,928,207,000.00	20,489,631,900	42,068,724,100.00	
R208		On 31/03/2021	Spot Bond	7.70000	96.12819		7.70500	96.08160		6,198,485,267,590,000.00	04,998,086,700	96,616,540,800.00	
R209		On 31/03/2036	Spot Bond	9.03000	74.76423		9.00000	74.97205		3,343,094,093,357,000.00	77,640,541,900	67,725,449,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	2.07000		158.76357	2.07000	158.73008				10,785,114,000,000.00	5,210,200,000	32,776,000,000.00
R211	On 31/01/2017	Spot Bond	0.24000		129.42890	0.24000	129.40808				5,040,000,000,000.00	21,000,000,000	22,576,835,000.00
R212	On 31/01/2022	Spot Bond	1.58500		131.41814	1.58500	131.39222				120,908,160,969,000.00	76,282,751,400	72,617,181,600.00
R213	On 28/02/2031	Spot Bond	8.83500		85.91264	8.82000	86.00801				8,380,392,409,480,500.00	48,544,698,300	16,373,172,700.00
R214	On 28/02/2041	Spot Bond	9.12500		75.61972	9.12500	75.60109				8,998,900,933,325,000.00	86,180,924,200	38,633,524,200.00
R225C	On 15/03/2014	Spot Bond	4.76000		98.81444	4.76000	98.80171				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.87000		96.43637	4.87000	96.42355				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.24000		92.58319	6.24000	92.56748				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.08000		90.02679	6.08000	90.01189				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.00000		87.52379	6.00000	87.50950				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.01000		84.95183	6.01000	84.93794				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.93500		99.89195	4.93500	99.87846				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.95500		97.47805	4.95500	97.46502				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.90500		95.16886	4.90500	95.15626				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.15000		91.19373	6.15000	91.17863				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.02000		88.69914	6.02000	88.68477				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.00000		86.14949	6.00000	86.13557				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.06000		83.49320	6.06000	83.47958				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.93500		78.65478	6.93500	78.64013				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.98500		75.87125	6.98500	75.85702				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.24000		72.49909	7.24000	72.48501				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.22000		70.03417	7.22000	70.02060				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.20000		67.66611	7.20000	67.65304				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.19000		65.35276	7.19000	65.34015				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.48000		61.94435	7.48000	61.93193				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C		On 21/12/2020	Spot Bond		7.46000	59.79205	7.46000	59.78008			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.62500	56.95671	7.62500	56.94506			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.59500	54.99232	7.59500	54.98113			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.56500	53.11106	7.56500	53.10028			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.53500	51.30899	7.53500	51.29863			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.49500	49.62795	7.49500	49.61798			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.45500	48.02053	7.45500	48.01093			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.20000	42.93108	8.20000	42.92165			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.16000	41.41527	8.16000	41.40622			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		8.12000	39.96838	8.12000	39.95969			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		8.08000	38.58689	8.08000	38.57854			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		8.04000	37.26752	8.04000	37.25949			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		8.00000	36.00713	8.00000	35.99942			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.96000	34.80279	7.96000	34.79537			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.92000	33.65171	7.92000	33.64457			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	99.87032			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.40352			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.36557			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.41233			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	100.00000	0.00000	101.26320			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	13.54915	100.00000	13.51633			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	3.97208	100.00000	3.96246			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.01082			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.10927			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.31187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01734			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.33468			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.82351			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.00830			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.40068			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.16550			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.68964			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01222			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.09401			0.00	0	300,000,000.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.95913			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94626			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.44823			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.25225			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.16258			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.15690			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.11056			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.28043			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14075			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14075			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.11245			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.37158			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.05033			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.05231			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.82302		12.35000	106.78823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02303			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.67792		100.00000	12.64721			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.03829			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.48137			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.45125			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.18052			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27821			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.37913			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.48836		100.00000	1.48467			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	10.10568		100.00000	10.08120			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.35887		100.00000	12.34373			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	25.99001		100.00000	25.79494			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.93954			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.76689			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.00500	106.53858		9.00500	106.51280		23,053,700,500,000.00	2,560,100,000	1,749,000,000.00	
RW23	On 10/12/2023	Spot Bond		8.00000	104.05496		8.00000	104.01098		256,000,000,000,000.00	32,000,000,000	33,500,000,000.00	
RW28	On 10/12/2028	Spot Bond		8.00000	104.05496		8.00000	104.01098		303,200,000,000,000.00	37,900,000,000	66,500,000,000.00	
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.57398			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.48000	109.24923		7.48000	109.22707		44,880,000,000,000.00	6,000,000,000	4,140,900,000.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.34297			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.01000	102.44042		9.01000	102.41562		48,654,000,000,000.00	5,400,000,000	3,026,300,000.00	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.97724			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.90577			0.00	90,000,000	14,170,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.86228			0.00	60,000,000	120,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.00398			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.98428			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.43000		103.46460		7.43000	103.44375			19,164,942,000,000.00	2,579,400,000	1,597,300,000.00
SBK9	On 10/04/2018	Spot Bond	8.83500		99.92053		8.83500	99.89679			7,951,500,000,000.00	900,000,000	2,586,258,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		132.18776		1.84000	132.15985			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.64000		112.74003		7.64000	112.71667			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.50000		112.98092		7.50000	112.95794			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43000		113.10164		7.43000	113.07884			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.36000		101.65893		8.36000	101.63593			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.57500		112.85178		7.57500	112.82860			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.54000		112.91202		7.54000	112.88893			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.91569			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.12642			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.83062			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.33558			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.01000		104.84416		8.01000	104.82142			0.00	0	1,548,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.59818			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.27557			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.80814			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.51344			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.35500		104.11609		9.35500	109.16611			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.91000		101.74942		9.91000	101.72224			23,424,267,000,000.00	2,363,700,000	4,079,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.54675			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.70960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.60715			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.31549			0.00	542,600,000	271,300,000.00
SBS25	On 24/05/2019	Spot Bond		8.72500	101.07494		8.72500	101.05109		4,367,735,000,000.00		500,600,000	1,350,400,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.41459		100.00000	6.35925			0.00	0	80,000,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.96000	94.76578		8.96000	94.74284			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.40500	96.20112		9.40500	96.17670		1,128,600,000,000.00		120,000,000	834,400,000.00
SBS9	On 07/07/2016	Spot Bond		7.36000	114.26657		7.36000	114.24413		1,472,736,000,000.00		200,100,000	141,800,000.00
SBSI11	On 07/12/2023	Spot Bond		2.27500	128.74753		2.27500	261.97566			0.00	0	133,700,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.72187		0.94000	126.71454			0.00	0	105,300,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.25000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.83833		100.00000	6.82158			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.39196		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.07095		1.51000	124.57055			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.25550		6.50000	101.23772			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.87664			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.37170			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.83372			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.99000	103.26998		8.99000	103.24517		720,099,000,000.00		80,100,000	50,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.01098			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.79499			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.82764			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.69910			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.59070		100.00000	10.51121			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		100.00000	18.01520		100.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.48000	108.27165		7.48000	108.25004			12,566,400,000,000.00	1,680,000,000	1,028,900,000.00
SLI3	On 15/08/2023	Spot Bond		8.83500	100.41265		8.83500	102.28363			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.36000	101.65893		8.36000	101.63593			31,099,200,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46856			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.37918			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.52923			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.38209			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.79626			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.06000	107.95656		8.06000	107.93325			0.00	0	590,900,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24631			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.21093			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.03805			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.38500	95.03871		9.38500	95.01476			47,304,154,000,000.00	5,040,400,000	2,578,200,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19552			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54137			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.92429			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.31300	87.99762		9.31300	87.97562			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.37500	87.70273		9.37500	87.68066			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.14500	102.35418		6.14500	102.33726			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.78000	95.86366		8.78000	95.84127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88961		0.00		0	0.00	
SSN009	On 15/09/2017	Spot Bond	8.14000	102.35753	8.14000	102.33497		0.00		0	0.00	
SSN010	On 15/09/2015	Spot Bond	7.08000	113.70790	7.08000	113.68604		0.00		0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.62000	101.92084	2.62000	102.28651		0.00		0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.18500	99.13243	8.18500	99.05759		0.00		0	0.00	
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.43270		0.00		0	0.00	
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.40103		0.00		0	0.00	
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.30015		0.00		0	0.00	
SSN017	On 21/12/2026	Spot Bond	9.68000	105.63822	9.68000	105.74621		0.00		0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.17132		0.00		0	0.00	
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.14122		0.00		0	0.00	
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.89619		0.00		0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.05000	76.84843	10.05000	77.23295		0.00		0	0.00	
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15586		0.00		0	0.00	
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.91274		0.00		0	0.00	
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.41746		0.00		0	0.00	
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.31490		0.00		0	0.00	
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.31557		0.00		0	0.00	
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.21357		0.00		0	0.00	
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.10726		0.00		0	0.00	
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.06023		0.00		0	0.00	
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.00261		0.00		0	0.00	
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.01532		0.00		0	0.00	
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.00349		0.00		0	0.00	
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.00117		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1037	On 11/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.91470			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.89661			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.80656			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.74432			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.68740			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.64000	112.28958		6.64000	112.26943			3,718,400,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.86000	102.81806		8.86000	102.79357			0.00	0	347,066,300.00
T018	On 15/07/2014	Spot Bond		100.00000	70.32080		100.00000	70.16601			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	60.83524		100.00000	60.68786			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	19.52822		100.00000	19.48092			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		5.93000	102.41108		5.93000	102.39471			0.00	0	11,038,426,700.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90361			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.62163			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36248			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.17235			0.00	180,000,000	60,000,000.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.97166			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.73802			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.43000	106.22656		7.43000	106.20550			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38932			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.96343			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.99314			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.13714		7.83000	103.11562			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98422			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.85841			0.00	0	210,000,000.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.94707			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.98422			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.63899		7.16000	102.84996			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.05699			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05105			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.19340			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17414			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.75401			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.68786			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.94558			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.99314			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.50209		8.73000	103.39334			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.64778			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67755			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.70500	94.91750		8.70500	100.12565			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.05995			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71859			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.19043			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.81593			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.65108			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14237			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00095			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.61769		101.06155	6.60150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.94112			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.12365			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.07479			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.13412			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.75989			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95753			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.97849			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99346			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.97849			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.99346			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.00095			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96951			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99346			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07577			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.07577			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07577			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19540			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.22530			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18793			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78465			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.82186			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.80698			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.28098			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.03000		106.39884		8.03000	106.37583			1,125,003,000,000.00	140,100,000	87,500,000.00
TL20	On 22/02/2020	Spot Bond	7.69500		96.68683		7.69500	96.64153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		7.89000	105.23906		7.89000	105.21657			1,939,048,767,000,000.00	45,760,300,000	12,365,600,000.00
TN20	On 17/09/2020	Spot Bond		8.85500	110.72998		8.85500	110.70348			553,262,171,000,000.00	62,480,200,000	31,766,700,000.00
TN23	On 06/11/2023	Spot Bond		9.16500	111.57565		9.16500	111.54805			273,850,200,000,000.00	29,880,000,000	16,656,100,000.00
TN25	On 19/08/2025	Spot Bond		9.41000	103.59890		9.41000	103.57301			510,398,400,000,000.00	54,240,000,000	18,505,500,000.00
TN27	On 14/11/2027	Spot Bond		9.41000	96.78645		9.41000	96.76187			268,003,387,000,000.00	28,480,700,000	13,741,800,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.76410			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.35444			0.00	5,400,000,000	3,900,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.64140			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.48842			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.50237			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.50375			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.57232			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.71442			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10532			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.15040			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.17741			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.34862		10.00000	100.32176			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.33993		9.75000	100.31374			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.34136		100.00000	10.31470			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.17334			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.14836			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.04262			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.79064			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.54122			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.77875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.58513			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.54694			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.32407			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.34544			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.91407			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.62494			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.46908			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	100.00000	66.84982		100.00000	100.00000		3,000,000,000,000,000.00	30,000,000,000	15,000,000,000.00	
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.92895			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	70.47420		100.00000	69.66474			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.86997			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.84048			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.72252			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.45719			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.41601			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35717			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.96853			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.41601			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.84360			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.41755			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.10500	111.29132		9.10500	111.26394			0.00	0	1,405,200,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.26415			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05277			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.47425			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.30000	105.27479		9.30000	105.24836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.15035			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.18753			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60325			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.62525			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.62624			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29192			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.33188			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.54000		113.80566		6.54000	113.78543		126,483,600,000,000.00	19,340,000,000	10,089,300,000.00	
WS05	On 01/08/2018	Spot Bond	0.72000		242.46436		0.72000	242.42220		4,464,000,000,000.00	6,200,000,000	3,100,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.48000		103.82165		6.48000	103.80337			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.46500		104.97076		7.46500	104.94952		122,426,000,000,000.00	16,400,000,000	8,281,500,000.00	
WSP3	On 28/05/2019	Spot Bond	7.79000		105.66430		7.79000	105.64200			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.14500		104.59516		8.14500	104.57210			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24500		104.51077		8.24500	104.48745		28,033,000,000,000.00	3,400,000,000	1,960,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.13000		91.07177		6.13000	91.05682			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92500		98.56367		4.92500	98.55056			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93500		97.35948		4.93500	97.34659			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06000		89.54943		6.06000	89.53474			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.91500		95.42667		4.91500	95.41387			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13000		91.05682		6.13000	91.04189			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.18000		66.44289		7.18000	66.42995			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		27.69976		100.00000	27.64720			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.66183		100.00000	14.63401			0.00	0	0.00
Total for j-Bonds :											1.56e+017	16,389,724,700	19 196 887 800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total:										1.56e+017	16,389,806,497	119 199 537 128.00
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