



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/12/2013

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	10.40280	10.40280		10.36740	10.36740		16.83	1,152,599,031.60	110,797	128,742.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,002.80000	3.00280	2,967.40000	2.96740	3,002.800	23.73	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	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,402.80000	2.40280	2,367.40000	2.36740	2,402.800	23.73	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	23.73	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,652.80000	1.65280	1,617.40280	1.61740	1,652.800	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00280	0.00000	0.000	23.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,502.80000	1.50280	1,467.40340	1.46740	1,502.800	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00340	0.00000	0.000	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,474.90000	1.47490	1,439.50360	1.43950	1,474.900	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.00000	0.00000	0.00360	0.00000	0.000	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,424.90000	1.42490	1,389.50390	1.38950	1,424.900	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.00000	0.00000	0.00390	0.00000	0.000	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,402.80000	1.40280	1,367.40400	1.36740	1,402.800	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00400	0.00000	0.000	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,374.90000	1.37490	1,339.50410	1.33950	1,374.900	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.00000	0.00000	0.00410	0.00000	0.000	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,302.80000	1.30280	1,267.40460	1.26740	1,302.800	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.00000	0.00000	0.00460	0.00000	0.000	23.73	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,202.80000	1.20280	1,167.40540	1.16741	1,202.800	23.73	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.00000	0.00000	0.00540	0.00001	0.000	23.73	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,002.80000	1.00280	967.40780	0.96741	1,002.800	24.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.00000	0.00000	0.00780	0.00001	0.000	24.14	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	902.80000	0.90280	867.40980	0.86741	902.800	24.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.00000	0.00000	0.00980	0.00001	0.000	24.94	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	852.80000	0.85280	817.41110	0.81741	852.800	25.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	0.00000	0.00000	0.01110	0.00001	0.000	25.34	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	812.80000	0.81280	777.41230	0.77741	812.800	25.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	0.00000	0.00000	0.01230	0.00001	0.000	25.66	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	802.80000	0.80280	767.41260	0.76741	802.800	25.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	0.00000	0.00000	0.01260	0.00001	0.000	25.74	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	712.80000	0.71280	677.41640	0.67742	712.800	26.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.00000	0.00000	0.01640	0.00002	0.000	26.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	702.80000	0.70280	667.41690	0.66742	702.800	26.55	0.00	0	0.00

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	0.00000	0.00000	0.01690	0.00002	0.000	26.55	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	662.80000	0.66280	627.41930	0.62742	662.800	26.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	0.00000	0.00000	0.01930	0.00002	0.000	26.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	652.80010	0.65280	617.42000	0.61742	652.800	26.95	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	0.00010	0.00000	0.02000	0.00002	0.000	26.95	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	602.80050	0.60280	567.42420	0.56742	602.801	27.35	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	0.00050	0.00000	0.02420	0.00002	0.001	27.35	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	552.80300	0.55280	517.42980	0.51743	552.803	27.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	0.00300	0.00000	0.02980	0.00003	0.003	27.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	502.81490	0.50281	467.46020	0.46746	502.815	28.14	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	0.01490	0.00001	0.06020	0.00006	0.015	28.14	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	442.83780	0.44284	407.54240	0.40754	442.838	26.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	0.03780	0.00004	0.14240	0.00014	0.038	26.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	402.87100	0.40287	367.65460	0.36765	402.871	25.88	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	0.07100	0.00007	0.25460	0.00025	0.071	25.88	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	303.15560	0.30316	268.50030	0.26850	303.156	23.62	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	0.35560	0.00036	1.10030	0.00110	0.356	23.62	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	263.48260	0.26348	229.37150	0.22937	263.483	22.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	0.68260	0.00068	1.97150	0.00197	0.683	22.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	253.60340	0.25360	219.67900	0.21968	253.603	22.49	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	0.80340	0.00080	2.27900	0.00228	0.803	22.49	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Call	214.33970	0.21434	181.44710	0.18145	214.340	21.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Put	1.53970	0.00154	4.04710	0.00405	1.540	21.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	204.61000	0.20461	172.06370	0.17206	204.610	21.35	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	1.81000	0.00181	4.66370	0.00466	1.810	21.35	0.00	0	1,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	194.92670	0.19493	162.76950	0.16277	194.927	21.13	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	2.12670	0.00213	5.36950	0.00537	2.127	21.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	156.82510	0.15683	126.73560	0.12674	156.825	20.22	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	4.02510	0.00403	9.33560	0.00934	4.025	20.22	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	138.30520	0.13831	109.61420	0.10961	138.305	19.77	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	5.50520	0.00551	12.21420	0.01221	5.505	19.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	111.51760	0.11152	85.45690	0.08546	111.518	19.09	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	8.71760	0.00872	18.05690	0.01806	8.718	19.09	0.00	0	50,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.35	Call	70.87640	0.07088	50.66010	0.05066	70.876	17.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.35	Put	18.07640	0.01808	33.26010	0.03326	18.076	17.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	63.56950	0.06357	45.75430	0.04575	63.569	17.73	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	20.76950	0.02077	38.35430	0.03835	20.769	17.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	37.96280	0.03796	29.83780	0.02984	37.963	16.83	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	35.16280	0.03516	62.43780	0.06244	35.163	16.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	13.49320	0.01349	11.85880	0.01186	13.493	18.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	90.69320	0.09069	124.45880	0.12446	90.693	18.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Call	10.25130	0.01025	9.33890	0.00934	10.251	19.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Put	107.45130	0.10745	141.93890	0.14194	107.451	19.33	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	8.92280	0.00892	8.28230	0.00828	8.923	19.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	116.12280	0.11612	150.88230	0.15088	116.123	19.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	5.09190	0.00509	5.11300	0.00511	5.092	20.58	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	152.29190	0.15229	187.71300	0.18771	152.292	20.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	4.42230	0.00442	4.53170	0.00453	4.422	20.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	161.62230	0.16162	197.13170	0.19713	161.622	20.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	2.51730	0.00252	2.80120	0.00280	2.517	21.83	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	199.71730	0.19972	235.40120	0.23540	199.717	21.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	1.25470	0.00125	1.54750	0.00155	1.255	23.09	0.00	0	22,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	248.45470	0.24845	284.14750	0.28415	248.455	23.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	0.63610	0.00064	0.86690	0.00087	0.636	24.34	0.00	0	650.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	297.83610	0.29784	333.46690	0.33347	297.836	24.34	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	0.17570	0.00018	0.28750	0.00029	0.176	26.84	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	397.37570	0.39738	432.88750	0.43289	397.376	26.84	0.00	0	0.00

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	0.10830	0.00011	0.00011	0.18930	0.00019	0.108	27.84	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	437.30830	0.43731	472.78930	0.47279	437.308	27.84	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	0.04530	0.00005	0.09010	0.00009	0.045	29.94	0.00	0	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	517.24530	0.51725	552.69010	0.55269	517.245	29.94	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	0.02310	0.00002	0.04600	0.00005	0.023	32.33	0.00	0	0	16,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	597.22310	0.59722	632.64600	0.63265	597.223	32.33	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	0.00810	0.00001	0.01530	0.00002	0.008	36.81	0.00	0	0	12,600.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	747.20810	0.74721	782.61530	0.78262	747.208	36.81	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	0.00600	0.00001	0.01100	0.00001	0.006	38.30	0.00	0	0	20,100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	797.20600	0.79721	832.61100	0.83261	797.206	38.30	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	0.00280	0.00000	0.00460	0.00000	0.003	42.78	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	947.20280	0.94720	982.60460	0.98260	947.203	42.78	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.00170	0.00000	0.00330	0.00000	0.002	47.58	0.00	0	0	26,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,097.20170	1.09720	1,132.60330	1.13260	1,097.202	47.58	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.00150	0.00000	0.00300	0.00000	0.002	54.82	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,297.20150	1.29720	1,332.60300	1.33260	1,297.201	54.82	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.00140	0.00000	0.00290	0.00000	0.001	65.68	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,597.20140	1.59720	1,632.60290	1.63260	1,597.201	65.68	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.00140	0.00000	0.00320	0.00000	0.001	78.36	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,947.20140	1.94720	1,982.60320	1.98260	1,947.201	78.36	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.00150	0.00000	0.00530	0.00001	0.002	83.79	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,097.20150	2.09720	2,132.60530	2.13261	2,097.201	83.79	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry			10.40650	10.40650	10.37750	10.37750		14.15	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	857.00390	0.85700	827.88100	0.82788	857.004	19.12	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.50390	0.00050	0.38100	0.00038	0.504	19.12	0.00	0	0	500.00	
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	817.12920	0.81713	787.97700	0.78798	817.129	18.74	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.62920	0.00063	0.47700	0.00048	0.629	18.74	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	807.16530	0.80717	778.00480	0.77800	807.165	18.65	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.66530	0.00067	0.50480	0.00050	0.665	18.65	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	797.20370	0.79720	768.03440	0.76803	797.204	18.55	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.70370	0.00070	0.53440	0.00053	0.704	18.55	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	323.70910	0.32371	294.53940	0.29454	323.709	15.15	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	17.20910	0.01721	17.03940	0.01704	17.209	15.15	0.00	0	0	500.00	
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	64.40480	0.06440	51.27760	0.05128	64.405	14.96	0.00	0	0	500.00	
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	167.90480	0.16790	183.77760	0.18378	167.905	14.96	0.00	0	0	0.00	
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	13.10180	0.01310	10.26650	0.01027	13.102	17.40	0.00	0	0	500.00	
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	446.60180	0.44660	472.76650	0.47277	446.602	17.40	0.00	0	0	0.00	
\$ / R	On 03/01/2014	Any day expiry			10.42530	10.42530	10.39940	10.39940		13.28	0.00	0	0	0.00	
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	441.49560	0.44150	417.61920	0.41762	441.496	13.35	0.00	0	0	400.00	
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	16.19560	0.01620	18.21920	0.01822	16.196	13.35	0.00	0	0	0.00	
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	107.55890	0.10756	100.00470	0.10000	107.559	13.84	0.00	0	0	201.00	
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	182.25890	0.18226	200.60470	0.20060	182.259	13.84	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry			10.46690	10.46690	10.44340	10.44340		13.29	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,166.98480	2.16698	2,143.50040	2.14350	2,166.985	19.62	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.08480	0.00008	0.10040	0.00010	0.085	19.62	0.00	0	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	411.45000	0.41145	398.13240	0.39813	411.450	12.87	0.00	0	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	64.55000	0.06455	74.73240	0.07473	64.550	12.87	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	182.74140	0.18274	180.73480	0.18073	182.741	13.56	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	225.84140	0.22584	247.33480	0.24733	225.841	13.56	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	178.87930	0.17888	177.02840	0.17703	178.879	13.60	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	231.97930	0.23198	253.62840	0.25363	231.979	13.60	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	175.09380	0.17509	173.39110	0.17339	175.094	13.65	0.00	0	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	238.19380	0.23819	259.99110	0.25999	238.194	13.65	0.00	0	0	0.00	
\$ / R	On 26/02/2014	Any day expiry			10.51290	10.51290	10.48920	10.48920		13.72	0.00	0	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,213.33500	2.21333	2,189.67600	2.18968	2,213.335	17.95	0.00	0	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.43500	0.00044	0.47600	0.00048	0.435	17.95	0.00	0	0	6,000.00	
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	579.04210	0.57904	563.50620	0.56351	579.042	12.88	0.00	0	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	66.14210		0.06614		74.30620	0.07431	66.142	12.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	240.89620		0.24090		238.52060	0.23852	240.896	13.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	297.99620		0.29800		319.32060	0.31932	297.996	13.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	237.14060		0.23714		234.89590	0.23490	237.141	14.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	304.24060		0.30424		325.69590	0.32570	304.241	14.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	233.44180		0.23344		231.32550	0.23133	233.442	14.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	310.54180		0.31054		332.12550	0.33213	310.542	14.07	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.51450		10.51450		10.49070	10.49070		13.73	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	221.86750		0.22187		220.18230	0.22018	221.868	14.24	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	337.36750		0.33737		359.48230	0.35948	337.368	14.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.51600		10.51600		10.49230	10.49230		13.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,430.46240		1.43046		1,407.22780	1.40723	1,430.462	15.05	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	4.46240		0.00446		4.92780	0.00493	4.462	15.05	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,420.58940		1.42059		1,397.36940	1.39737	1,420.589	15.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	4.58940		0.00459		5.06940	0.00507	4.589	15.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,410.72030		1.41072		1,387.51500	1.38751	1,410.720	14.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	4.72030		0.00472		5.21500	0.00522	4.720	14.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.54220		10.54220		10.51860	10.51860		13.84	963,367,320.40	91,382	615,472.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,842.46230		2.84246		2,818.87650	2.81888	2,842.462	19.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.26230		0.00026		0.27650	0.00028	0.262	19.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,342.93920		2.34294		2,319.38820	2.31939	2,342.939	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.73920		0.00074		0.78820	0.00079	0.739	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,844.76790		1.84477		1,821.34930	1.82135	1,844.768	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	2.56790		0.00257		2.74930	0.00275	2.568	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,303.26680		1.30327		1,280.42540	1.28043	1,303.267	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	11.06680		0.01107		11.82540	0.01183	11.067	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	980.19990		0.98020		958.88380	0.95888	980.200	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	27.99990		0.02800		30.28380	0.03028	28.000	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	971.02050		0.97102		949.79590	0.94980	971.021	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	28.82050		0.02882		31.19590	0.03120	28.821	13.63	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	961.86170		0.96186		940.73110	0.94073	961.862	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	29.66170		0.02966		32.13110	0.03213	29.662	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	880.43360		0.88043		860.25490	0.86025	880.434	13.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	38.23360		0.03823		41.65490	0.04165	38.234	13.49	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	836.04760		0.83605		816.48730	0.81649	836.048	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	43.84760		0.04385		47.88730	0.04789	43.848	13.42	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	792.34260		0.79234		773.46840	0.77347	792.343	13.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	50.14260		0.05014		54.86840	0.05487	50.143	13.35	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	707.21660		0.70722		689.91650	0.68992	707.217	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	65.01660		0.06502		71.31650	0.07132	65.017	13.20	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	625.54950		0.62555		610.08880	0.61009	625.549	13.06	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	83.34950		0.08335		91.48880	0.09149	83.350	13.06	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	518.62560		0.51863		506.63480	0.50663	518.626	13.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	126.42560		0.12643		138.03480	0.13803	126.426	13.30	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	485.71400		0.48571		474.95000	0.47495	485.714	13.37	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	143.51400		0.14351		156.35000	0.15635	143.514	13.37	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	472.94270		0.47294		462.67380	0.46267	472.943	13.41	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	150.74270		0.15074		164.07380	0.16407	150.743	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	454.20970		0.45421		444.68640	0.44469	454.210	13.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	162.00970		0.16201		176.08640	0.17609	162.010	13.45	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	424.12310		0.42412		415.84530	0.41585	424.123	13.53	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	181.92310		0.18192		197.24530	0.19725	181.923	13.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	418.27440		0.41827		410.24730	0.41025	418.274	13.55	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	186.07440		0.18607		201.64730	0.20165	186.074	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	406.75170		0.40675		399.22100	0.39922	406.752	13.58	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	194.55170		0.19455		210.62100	0.21062	194.552	13.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	401.07570		0.40108		393.79240	0.39379	401.076	13.59	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	198.87570	0.19888		215.19240	0.21519	198.876	13.59	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	395.45640	0.39546		388.42000	0.38842	395.456	13.61	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	203.25640	0.20326		219.82000	0.21982	203.256	13.61	0.00	0	3,100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	368.21030	0.36821		362.39450	0.36239	368.210	13.69	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	226.01030	0.22601		243.79450	0.24379	226.010	13.69	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	342.36970	0.34237		337.75250	0.33775	342.370	13.76	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	250.16970	0.25017		269.15250	0.26915	250.170	13.76	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	317.92130	0.31792		314.46540	0.31447	317.921	13.84	0.00	0	10,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	275.72130	0.27572		295.86540	0.29587	275.721	13.84	0.00	0	3,200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	297.09890	0.29710		0.00000	0.00000	297.099	14.03	14,854.95	50	50.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	304.89890	0.30490		0.00000	0.00000	304.899	14.03	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	277.60700	0.27761		275.39010	0.27539	277.607	14.21	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	335.40700	0.33541		356.79010	0.35679	335.407	14.21	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	273.86350	0.27386		271.75920	0.27176	273.863	14.25	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	341.66350	0.34166		363.15920	0.36316	341.663	14.25	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	259.38590	0.25939		257.70800	0.25771	259.386	14.39	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	367.18590	0.36719		389.10800	0.38911	367.186	14.39	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	242.37120	0.24237		241.18000	0.24118	242.371	14.58	969,484.80	4,000	24,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	400.17120	0.40017		422.58000	0.42258	400.171	14.58	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	211.70210	0.21170		211.33650	0.21134	211.702	14.94	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	469.50210	0.46950		492.73650	0.49274	469.502	14.94	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	197.92000	0.19792		197.90150	0.19790	197.920	15.13	0.00	0	2,700.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	505.72000	0.50572		529.30150	0.52930	505.720	15.13	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	185.09010	0.18509		0.00000	0.00000	185.090	15.31	18,509.01	100	100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	542.89010	0.54289		0.00000	0.00000	542.890	15.31	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	162.05180	0.16205		162.84010	0.16284	162.052	15.68	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	619.85180	0.61985		644.24010	0.64424	619.852	15.68	0.00	0	1,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	142.45570	0.14246		143.59140	0.14359	142.456	16.06	0.00	0	400.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	700.25570	0.70026		724.99140	0.72499	700.256	16.06	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	133.84360	0.13384		135.09930	0.13510	133.844	16.26	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	741.64360	0.74164		766.49930	0.76650	741.644	16.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	125.84320	0.12584		127.19760	0.12720	125.843	16.46	0.00	0	2,900.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	783.64320	0.78364		808.59760	0.80860	783.643	16.46	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	118.40970	0.11841		119.84420	0.11984	118.410	16.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	826.20970	0.82621		851.24420	0.85124	826.210	16.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	88.38830	0.08839		90.01200	0.09001	88.388	17.67	0.00	0	10,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,046.18830	1.04619		1,071.41200	1.07141	1,046.188	17.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	67.21110	0.06721		68.73530	0.06874	67.211	18.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,275.01110	1.27501		1,300.13530	1.30014	1,275.011	18.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	52.18160	0.05218		53.51640	0.05352	52.182	19.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,509.98160	1.50998		1,534.91640	1.53492	1,509.982	19.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	41.38950	0.04139		42.52480	0.04252	41.389	20.64	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,749.18950	1.74919		1,773.92480	1.77392	1,749.190	20.64	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	33.52110	0.03352		34.46940	0.03447	33.521	21.63	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,991.32110	1.99132		2,015.86940	2.01587	1,991.321	21.63	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	30.67400	0.03067		31.50570	0.03151	30.674	22.35	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,138.47400	2.13847		2,162.90570	2.16291	2,138.474	22.35	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	30.39130	0.03039		31.17540	0.03118	30.391	22.68	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,188.19130	2.18819		2,212.57540	2.21258	2,188.191	22.68	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	29.68750	0.02969		30.33720	0.03034	29.688	23.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,337.48750	2.33749		2,361.73720	2.36174	2,337.488	23.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	29.17120	0.02917		29.69690	0.02970	29.171	24.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,486.97120	2.48697		2,511.09690	2.51110	2,486.971	24.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	13.67180	0.01367		13.78260	0.01378	13.672	28.92	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,721.47180	3.72147		3,745.18260	3.74518	3,721.472	28.92	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	9.95770	0.00996		10.06450	0.01006	9.958	28.92	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,967.75770	3.96776		3,991.46450	3.99146	3,967.758	28.92	0.00	0	0.00	

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		10.54540	10.54540		10.52180	10.52180		13.90	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	1,463.23250	1.46323	1,440.13860	1.44014	1,440.13860	1,463.233	14.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	7.83250	0.00783	8.33860	0.00834	8.33860	7.833	14.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	1,453.43850	1.45344	1,430.35740	1.43036	1,430.35740	1,453.439	14.94	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	8.03850	0.00804	8.55740	0.00856	8.55740	8.039	14.94	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	1,443.64930	1.44365	1,420.58180	1.42058	1,420.58180	1,443.649	14.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	8.24930	0.00825	8.78180	0.00878	8.78180	8.249	14.91	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry		10.55650	10.55650		10.53280	10.53280		14.18	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	2,257.76240	2.25776	2,234.11820	2.23412	2,234.11820	2,257.762	17.32	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	1.26240	0.00126	1.31820	0.00132	1.31820	1.262	17.32	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	577.71970	0.57772	563.65650	0.56366	563.65650	577.720	13.42	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	121.21970	0.12122	130.85650	0.13086	130.85650	121.220	13.42	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry		10.60410	10.60410		10.58010	10.58010		14.64	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	2,307.77640	2.30778	2,283.56900	2.28357	2,283.56900	2,307.776	17.59	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	3.67640	0.00368	3.46900	0.00347	3.46900	3.676	17.59	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	770.60120	0.77060	752.24930	0.75225	752.24930	770.601	13.72	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	106.50120	0.10650	112.14930	0.11215	112.14930	106.501	13.72	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry		10.65320	10.65320		10.62890	10.62890		14.88	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	840.43510	0.84044	820.13440	0.82013	820.13440	840.435	13.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	127.23510	0.12724	131.23440	0.13123	131.23440	127.235	13.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	832.73670	0.83274	812.53030	0.81253	812.53030	832.737	13.86	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	129.53670	0.12954	133.63030	0.13363	133.63030	129.537	13.86	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	825.06980	0.82507	804.95680	0.80496	804.95680	825.070	13.85	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	131.86980	0.13187	136.05680	0.13606	136.05680	131.870	13.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.68170	10.68170		10.65720	10.65720		15.11	676,076,838.10	63,293	58,623.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	2,687.41250	2.68741	2,661.78940	2.66179	2,661.78940	2,687.413	18.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	5.71250	0.00571	4.58940	0.00459	4.58940	5.713	18.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	2,244.26050	2.24426	2,218.65980	2.21866	2,218.65980	2,244.260	17.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	12.56050	0.01256	11.45980	0.01146	11.45980	12.560	17.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	2,058.93490	2.05893	2,033.26140	2.03326	2,033.26140	2,058.935	16.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	17.23490	0.01723	16.06140	0.01606	16.06140	17.235	16.84	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	1,952.28590	1.95229	1,926.55150	1.92655	1,926.55150	1,952.286	16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	20.58590	0.02059	19.35150	0.01935	19.35150	20.586	16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	1,923.30120	1.92330	1,897.55290	1.89755	1,897.55290	1,923.301	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	21.60120	0.02160	20.35290	0.02035	20.35290	21.601	16.47	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	1,712.32660	1.71233	1,686.52700	1.68653	1,686.52700	1,712.327	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	30.62660	0.03063	29.32700	0.02933	29.32700	30.627	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	1,523.51900	1.52352	1,497.78450	1.49778	1,497.78450	1,523.519	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	41.81900	0.04182	40.58450	0.04058	40.58450	41.819	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	1,167.22570	1.16723	1,142.16020	1.14216	1,142.16020	1,167.226	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	75.52570	0.07553	74.96020	0.07496	74.96020	75.526	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	1,158.35570	1.15836	1,133.32590	1.13333	1,133.32590	1,158.356	14.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	76.65570	0.07666	76.12590	0.07613	76.12590	76.656	14.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	1,149.50310	1.14950	1,124.86640	1.12487	1,124.86640	1,149.503	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	77.80310	0.07780	77.66640	0.07767	77.66640	77.803	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	1,031.42300	1.03142	1,009.10230	1.00910	1,009.10230	1,031.423	14.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	99.72300	0.09972	101.90230	0.10190	101.90230	99.723	14.11	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	990.99060	0.99099	969.03090	0.96903	969.03090	990.991	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	109.29060	0.10929	111.83090	0.11183	111.83090	109.291	14.08	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	858.83310	0.85883	838.31110	0.83831	838.31110	858.833	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	147.13310	0.14713	151.11110	0.15111	151.11110	147.133	14.00	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	829.00540	0.82901	808.86750	0.80887	808.86750	829.005	13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	157.30540	0.15731	161.66750	0.16167	161.66750	157.305	13.98	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	742.63550	0.74264	725.72180	0.72572	725.72180	742.636	13.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	190.93550	0.19094	198.52180	0.19852	198.52180	190.935	13.92	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	410.26330	0.41026	403.33800	0.40334	403.33800	410.263	15.40	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	528.56330	0.52856	546.13800	0.54614	546.13800	528.563	15.40	0.00	0	0.00

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	11.00	Call	346.33430		0.34633		340.81050	0.34081	346.334	15.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	664.63430		0.66463		683.61050	0.68361	664.634	15.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	215.51350		0.21551		212.62330	0.21262	215.513	17.77	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,133.81350		1.13381		1,155.42330	1.15542	1,133.814	17.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	173.58790		0.17359		171.16120	0.17116	173.588	18.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,391.88790		1.39189		1,413.96120	1.41396	1,391.888	18.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	161.91340		0.16191		159.65630	0.15966	161.913	18.96	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,480.21340		1.48021		1,502.45630	1.50246	1,480.213	18.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	141.59010		0.14159		139.61400	0.13961	141.590	19.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,659.89010		1.65989		1,682.41400	1.68241	1,659.890	19.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	137.95670		0.13796		136.02990	0.13603	137.957	19.66	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,696.25670		1.69626		1,718.82990	1.71883	1,696.257	19.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	117.28830		0.11729		115.62410	0.11562	117.288	20.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,935.58830		1.93559		1,958.42410	1.95842	1,935.588	20.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	95.42750		0.09543		95.88060	0.09588	95.428	21.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,313.72750		2.31373		2,338.68060	2.33868	2,313.728	21.71	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.68970		10.68970		10.66550	10.66550		15.13	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,931.88570		1.93189		1,906.41330	1.90641	1,931.886	16.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	22.18570		0.02219		20.91330	0.02091	22.186	16.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	753.51770		0.75352		736.55060	0.73655	753.518	13.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	193.81770		0.19382		201.05060	0.20105	193.818	13.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	143.94990		0.14395		142.10850	0.14211	143.950	19.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,694.24990		1.69425		1,716.60850	1.71661	1,694.250	19.62	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.79740		10.79740		10.77320	10.77320		15.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	997.41220		0.99741		976.89670	0.97690	997.412	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	190.01220		0.19001		193.69670	0.19370	190.012	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	990.29980		0.99030		969.87340	0.96987	990.300	14.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	192.89980		0.19290		196.67340	0.19667	192.900	14.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	983.21710		0.98322		962.88350	0.96288	983.217	14.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	195.81710		0.19582		199.68350	0.19968	195.817	14.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	777.77140		0.77777		763.68110	0.76368	777.771	14.56	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	310.37140		0.31037		320.48110	0.32048	310.371	14.56	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	250.28920		0.25029		247.91200	0.24791	250.289	18.82	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,522.88920		1.52289		1,544.71200	1.54471	1,522.889	18.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.83710		10.83710		10.81290	10.81290		15.70	19,506,780.00	1,800	3,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,946.22560		2.94623		2,922.62650	2.92263	2,946.226	17.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	9.12560		0.00913		9.72650	0.00973	9.126	17.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,456.10060		2.45610		2,432.34230	2.43234	2,456.101	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	19.00060		0.01900		19.44230	0.01944	19.001	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,996.02450		1.99602		1,972.22520	1.97223	1,996.025	15.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	38.92450		0.03892		39.32520	0.03933	38.924	15.32	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,977.25000		1.97725		1,953.47620	1.95348	1,977.250	15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	40.15000		0.04015		40.57620	0.04058	40.150	15.29	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,883.89430		1.88389		1,860.26040	1.86026	1,883.894	15.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	46.79430		0.04679		47.36040	0.04736	46.794	15.14	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,609.87060		1.60987		1,586.82720	1.58683	1,609.871	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	72.77060		0.07277		73.92720	0.07393	72.771	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,347.33840		1.34734		1,325.21200	1.32521	1,347.338	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	110.23840		0.11024		112.31200	0.11231	110.238	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,110.93520		1.11094		1,090.98770	1.09099	1,110.935	14.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	173.83520		0.17384		178.08770	0.17809	173.835	14.21	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,039.03480		1.03903		1,020.12470	1.02012	1,039.035	14.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	201.93480		0.20193		207.22470	0.20722	201.935	14.27	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	910.44420		0.91044		893.71860	0.89372	910.444	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	263.34420		0.26334		270.81860	0.27082	263.344	14.37	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	897.53130		0.89753		881.05490	0.88105	897.531	14.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	270.43130		0.27043		278.15490	0.27815	270.431	14.38	0.00	0	15,296.00

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	10.23	Call	884.74220	0.88474	868.51080	0.86851	884.742	14.39	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	277.64220	0.27764	285.61080	0.28561	277.642	14.39	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	849.52110	0.84952	833.97900	0.83398	849.521	14.50	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	302.42110	0.30242	311.07900	0.31108	302.421	14.50	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	843.97270	0.84397	828.54430	0.82854	843.973	14.52	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	306.87270	0.30687	315.64430	0.31564	306.873	14.52	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	838.46260	0.83846	823.14110	0.82314	838.463	14.55	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	311.36260	0.31136	320.24110	0.32024	311.363	14.55	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	800.84720	0.80085	0.00000	0.00000	800.847	14.71	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	343.74720	0.34375	0.00000	0.00000	343.747	14.71	85,936.80	250	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	552.40000	0.55240	543.84220	0.54384	552.400	16.05	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	665.30000	0.66530	680.94220	0.68094	665.300	16.05	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	390.18110	0.39018	0.00000	0.00000	390.181	17.37	292,635.83	750	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	1,063.08110	1.06308	0.00000	0.00000	1,063.081	17.37	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	295.10490	0.29510	292.84050	0.29284	295.105	18.55	0.00	0	45,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,458.00490	1.45800	1,479.94050	1.47994	1,458.005	18.55	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	279.36030	0.27936	277.41650	0.27742	279.360	18.78	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,542.26030	1.54226	1,564.51650	1.56452	1,542.260	18.78	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	244.69890	0.24470	243.45110	0.24345	244.699	19.36	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,757.59890	1.75760	1,780.55110	1.78055	1,757.599	19.36	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	239.71640	0.23972	238.56690	0.23857	239.716	19.46	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,792.61640	1.79262	1,815.66690	1.81567	1,792.616	19.46	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	233.68540	0.23369	232.65860	0.23266	233.685	19.57	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,836.58540	1.83659	1,859.75860	1.85976	1,836.585	19.57	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	215.78810	0.21579	215.10760	0.21511	215.788	19.94	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,978.68810	1.97869	2,002.20760	2.00221	1,978.688	19.94	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	177.44640	0.17745	177.66470	0.17766	177.446	21.62	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,490.34640	2.49035	2,514.76470	2.51476	2,490.346	21.62	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry			10.92090	10.92090	10.89630	10.89630		16.15	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,043.17380	1.04317	1,024.73350	1.02473	1,043.174	14.74	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	282.27380	0.28227	288.43350	0.28843	282.274	14.74	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	393.59530	0.39360	388.61560	0.38862	393.595	18.40	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,382.69530	1.38270	1,402.31560	1.40232	1,382.695	18.40	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future			10.98460	10.98460	10.95960	10.95960		16.46	0.00	0	6,400.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,009.41000	3.00941	2,983.44730	2.98345	3,009.410	17.79	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	24.81000	0.02481	23.84730	0.02385	24.810	17.79	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,574.90790	2.57491	2,548.68810	2.54869	2,574.908	16.73	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	40.30790	0.04031	39.08810	0.03909	40.308	16.73	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,527.09050	2.52709	2,500.84360	2.50084	2,527.090	16.62	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	42.49050	0.04249	41.24360	0.04124	42.491	16.62	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,479.38150	2.47938	2,453.10820	2.45311	2,479.381	16.50	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	44.78150	0.04478	43.50820	0.04351	44.781	16.50	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,060.12190	2.06012	2,034.68300	2.03468	2,060.122	15.69	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	75.52190	0.07552	75.08300	0.07508	75.522	15.69	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,623.52480	1.62352	1,598.47960	1.59848	1,623.525	15.14	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	138.92480	0.13892	138.87960	0.13888	138.925	15.14	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,540.30200	1.54030	1,515.39720	1.51540	1,540.302	15.03	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	155.70200	0.15570	155.79720	0.15580	155.702	15.03	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,231.01280	1.23101	1,210.54180	1.21054	1,231.013	14.79	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	246.41280	0.24641	250.94180	0.25094	246.413	14.79	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	990.81900	0.99082	0.00000	0.00000	990.819	15.13	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	386.21900	0.38622	0.00000	0.00000	386.219	15.13	193,109.50	500	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	925.77670	0.92578	911.19380	0.91119	925.777	15.31	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	441.17670	0.44118	451.59380	0.45159	441.177	15.31	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	713.39830	0.71340	701.95820	0.70196	713.398	16.46	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	728.79830	0.72880	742.35820	0.74236	728.798	16.46	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	553.67100	0.55367	545.07340	0.54507	553.671	17.52	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Put	1,069.07100	1.06907						
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Call	438.29460	0.43829						
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Put	1,453.69460	1.45369						
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Call	436.34330	0.43634						
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Put	1,461.74330	1.46174						
\$ / R	On	16/03/2015			Foreign Exchange Future				11.16600	11.14220						
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Call	913.35670	0.91336						
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Put	737.35670	0.73736						
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Call	909.47590	0.90948						
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Put	743.47590	0.74348						
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Call	905.61620	0.90562						
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Put	749.61620	0.74962						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				10.40280	10.40280						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Call	91,280.00000	0.91280						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Put	0.00000	0.00000						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	90,280.00000	0.90280						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	0.00000	0.00000						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Call	89,280.00000	0.89280						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Put	0.00000	0.00000						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.22	Call	18,529.73580	0.18530						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.22	Put	249.73580	0.00250						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Put	402.51030	0.00403						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Call	15,682.51030	0.15683						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Call	7,087.63570	0.07088						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Put	1,807.63570	0.01808						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Call	9.62570	0.00010						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Put	44,729.62570	0.44730						
\$ / R MAXI	On	19/12/2013			Any day expiry				10.40000	10.40000						
\$ / R MAXI	On	19/12/2013			Any day expiry		10.30	Call	14,941.23550	0.14941						
\$ / R MAXI	On	19/12/2013			Any day expiry		10.30	Put	4,941.23550	0.04941						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.54220	10.54220						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Call	40,675.17160	0.40675						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Put	19,455.17160	0.19455						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	32,270.07770	0.32270						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	27,050.07770	0.27050						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	31,792.12590	0.31792						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	27,572.12590	0.27572						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	31,364.77550	0.31365						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	28,144.77550	0.28145						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.68170	10.68170						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	45,940.67830	0.45941						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	45,110.67830	0.45111						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	44,702.34420	0.44702						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	46,532.34420	0.46532						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	44,319.24080	0.44319						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	47,149.24080	0.47149						
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				10.83710	10.83710						
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Call	67,537.44930	0.67537						
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Put	47,827.44930	0.47827						
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Call	67,097.82330	0.67098						
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Put	48,387.82330	0.48388						
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	66,660.86830	0.66661						
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	48,950.86830	0.48951						
£ / R	On	13/12/2013			Foreign Exchange Future				17.02770	17.02770						

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Call	2,137.70000	2.13770	2,100.00000	2.10000	2,137.700	20.37	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.37	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Call	2,127.70000	2.12770	2,090.00000	2.09000	2,127.700	20.37	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.37	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Call	2,117.70000	2.11770	2,080.00000	2.08000	2,117.700	20.37	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.37	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future			17.24560	17.24560	17.22690	17.22690		13.03	113,234,609.60	6,566	31,401.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	4,395.85810	4.39586	4,378.00130	4.37800	4,395.858	18.05	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	0.25810	0.00026	1.10130	0.00110	0.258	18.05	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	4,246.08240	4.24608	4,228.39600	4.22840	4,246.082	18.29	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.48240	0.00048	1.49600	0.00150	0.482	18.29	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	3,004.85440	3.00485	2,986.26970	2.98627	3,004.854	17.82	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	9.25440	0.00925	9.36970	0.00937	9.254	17.82	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	2,965.18720	2.96519	2,946.59220	2.94659	2,965.187	17.69	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	9.58720	0.00959	9.69220	0.00969	9.587	17.69	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	2,955.27210	2.95527	2,936.67470	2.93667	2,955.272	17.65	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	9.67210	0.00967	9.77470	0.00977	9.672	17.65	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	2,945.35830	2.94536	2,926.75810	2.92676	2,945.358	17.62	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	9.75830	0.00976	9.85810	0.00986	9.758	17.62	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	2,757.16850	2.75717	2,738.50780	2.73851	2,757.168	16.98	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	11.56850	0.01157	11.60780	0.01161	11.568	16.98	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	1,873.12020	1.87312	1,853.76090	1.85376	1,873.120	13.95	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	27.52020	0.02752	26.86090	0.02686	27.520	13.95	0.00	0	7,500.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	581.46800	0.58147	581.24820	0.58125	581.468	12.86	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	335.86800	0.33587	354.34820	0.35435	335.868	12.86	0.00	0	300.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	153.23780	0.15324	157.77890	0.15778	153.238	15.10	0.00	0	4,700.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	1,307.63780	1.30764	1,330.87890	1.33088	1,307.638	15.10	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future			17.46110	17.46110	17.44110	17.44110		14.13	2,619,165.00	150	602.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	1,572.42070	1.57242	1,558.98310	1.55898	1,572.421	13.09	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	151.32070	0.15132	157.88310	0.15788	151.321	13.09	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	153.36910	0.15337	159.97520	0.15998	153.369	13.10	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	1,564.46910	1.56447	1,551.07520	1.55108	1,564.469	13.10	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	155.43750	0.15544	162.08730	0.16209	155.438	13.10	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	1,556.53750	1.55654	1,543.18730	1.54319	1,556.538	13.10	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	988.96040	0.98896	980.25870	0.98026	988.960	13.57	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	407.86040	0.40786	419.15870	0.41916	407.860	13.57	0.00	0	50.00	
£ / R	On	15/09/2014	Foreign Exchange Future			17.70120	17.70120	17.68230	17.68230		14.92	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	1,340.00730	1.34001	1,330.98790	1.33099	1,340.007	14.01	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	478.80730	0.47881	488.68790	0.48869	478.807	14.01	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	1,334.23670	1.33424	1,325.28400	1.32528	1,334.237	14.02	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	483.03670	0.48304	492.98400	0.49298	483.037	14.02	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	1,328.49250	1.32849	1,319.60120	1.31960	1,328.493	14.03	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Put	487.29250	0.48729	497.30120	0.49730	487.293	14.03	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future			17.92860	17.92860	17.90820	17.90820		15.29	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Call	1,258.06630	1.25807	1,251.51660	1.25152	1,258.066	14.89	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Put	869.46630	0.86947	883.31660	0.88332	869.466	14.89	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Call	1,253.55930	1.25356	1,247.06000	1.24706	1,253.559	14.90	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Put	874.95930	0.87496	888.86000	0.88886	874.959	14.90	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Put	880.46190	0.88046	894.41280	0.89441	880.462	14.91	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Call	1,249.06190	1.24906	1,242.61280	1.24261	1,249.062	14.91	0.00	0	0.00	
¥ / R	On	13/12/2013	Foreign Exchange Future			0.10106	0.10106	0.10111	0.10111		18.39	1,394,972.59	13,803	13,310.00	
¥ / R	On	13/12/2013	Foreign Exchange Future	0.09	Call	1,106.30640	0.01106	1,110.80000	0.01111	1,106.306	59.21	0.00	0	0.00	
¥ / R	On	13/12/2013	Foreign Exchange Future	0.09	Put	0.00640	0.00000	0.00000	0.00000	0.006	59.21	0.00	0	0.00	
¥ / R	On	13/12/2013	Foreign Exchange Future	0.10	Call	112.95870	0.00113	120.02770	0.00120	112.959	18.39	0.00	0	0.00	
¥ / R	On	13/12/2013	Foreign Exchange Future	0.10	Put	6.65870	0.00007	9.22770	0.00009	6.659	18.39	0.00	0	0.00	
¥ / R	On	13/12/2013	Foreign Exchange Future	0.11	Call	0.00420	0.00000	0.00860	0.00000	0.004	42.70	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	893.70420		0.00894		889.20860	0.00889	893.704	42.70	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10248		0.10248		0.10265	0.10265		14.63	11,682.61	114	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,262.54360		0.01263		1,278.52100	0.01279	1,262.544	15.23	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	14.64360		0.00015		13.82100	0.00014	14.644	15.23	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	441.48910		0.00441		455.77330	0.00456	441.489	14.63	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	193.58910		0.00194		191.07330	0.00191	193.589	14.63	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	119.04350		0.00119		126.04680	0.00126	119.044	17.74	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	871.14350		0.00871		861.34680	0.00861	871.144	17.74	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10389		0.10389		0.10406	0.10406		15.38	1,325,570.79	12,759	12,759.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,426.18200		0.01426		1,441.29620	0.01441	1,426.182	14.54	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	36.88200		0.00037		35.79620	0.00036	36.882	14.54	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	664.23320		0.00664		676.81030	0.00677	664.233	15.38	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	274.93320		0.00275		271.31030	0.00271	274.933	15.38	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	287.77260		0.00288		295.68820	0.00296	287.773	17.86	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	898.47260		0.00898		890.18820	0.00890	898.473	17.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			14.32780		14.32780		14.29360	14.29360		12.53	292,759,937.40	20,433	26,054.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	3,127.80000		3.12780		3,093.60000	3.09360	3,127.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,884.80000		2.88480		2,850.60000	2.85060	2,884.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,834.80000		2.83480		2,800.60000	2.80060	2,834.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,784.80000		2.78480		2,750.60000	2.75060	2,784.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	2,077.80000		2.07780		2,043.60000	2.04360	2,077.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	2,027.80000		2.02780		1,993.60000	1.99360	2,027.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,827.80000		1.82780		1,793.60000	1.79360	1,827.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,727.80000		1.72780		1,693.60000	1.69360	1,727.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,627.80000		1.62780		1,593.60000	1.59360	1,627.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,577.80000		1.57780		1,543.60000	1.54360	1,577.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,477.80000		1.47780		1,443.60000	1.44360	1,477.800	16.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.61	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	0.00000		0.00000		0.00000	0.00000	0.000	18.16	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	1,377.80000		1.37780		1,343.60000	1.34360	1,377.800	18.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,227.80000		1.22780		1,193.60000	1.19360	1,227.800	20.49	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	20.49	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	1,127.80000		1.12780		1,093.60000	1.09360	1,127.800	22.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	22.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	0.00000		0.00000		0.00020	0.00000	0.000	25.15	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	927.80000		0.92780		893.60020	0.89360	927.800	25.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	328.32850		0.32833		296.53850	0.29654	328.328	19.26	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	0.52850		0.00053		2.93850	0.00294	0.529	19.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	181.26140		0.18126		157.85010	0.15785	181.261	15.89	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	3.46140		0.00346		14.25010	0.01425	3.461	15.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	87.91410		0.08791		127.84090	0.12784	87.914	14.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	15.71410		0.01571		21.44090	0.02144	15.714	14.13	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	0.44600		0.00045		2.36330	0.00236	0.446	18.15	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	322.64600		0.32265		358.76330	0.35876	322.646	18.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	0.00480		0.00000		0.12940	0.00013	0.005	25.30	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	722.20480		0.72220		756.52940	0.75653	722.205	25.30	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
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,022.20440		1.02220		1,056.42910	1.05643	1,022.204	34.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.00440		0.00000		0.02910	0.00003	0.004	34.58	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.51840		14.51840		14.50080	14.50080		13.25	231,960,476.80	15,977	74,401.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,038.48940		2.03849		2,020.88680	2.02089	2,038.489	15.13	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	10.08940		0.01009		10.08680	0.01009	10.089	15.13	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,028.60280		2.02860		2,011.00300	2.01100	2,028.603	15.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	10.20280		0.01020		10.20300	0.01020	10.203	15.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,018.71800		2.01872		2,001.12080	2.00112	2,018.718	15.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	10.31800		0.01032		10.32080	0.01032	10.318	15.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,880.49800		1.88050		1,862.94980	1.86295	1,880.498	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	12.09800		0.01210		12.14980	0.01215	12.098	14.48	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,683.71760		1.68372		1,666.27200	1.66627	1,683.718	13.66	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	15.31760		0.01532		15.47200	0.01547	15.318	13.66	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	162.89070		0.16289		159.39140	0.15939	162.891	15.31	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	994.49070		0.99449		1,008.59140	1.00859	994.491	15.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.71010		14.71010		14.69170	14.69170		14.23	47,337,101.80	3,218	17,743.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,119.75640		1.11976		1,099.74850	1.09975	1,119.756	13.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	199.65640		0.19966		198.04850	0.19805	199.656	13.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	202.14950		0.20215		200.56440	0.20056	202.150	13.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,112.24950		1.11225		1,092.26440	1.09226	1,112.249	13.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,104.76600		1.10477		1,084.80410	1.08480	1,104.766	13.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	204.66600		0.20467		203.10410	0.20310	204.666	13.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.92540		14.92540		14.90760	14.90760		14.85	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,047.86610		1.04787		1,034.26500	1.03427	1,047.866	14.12	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	462.46610		0.46247		466.66500	0.46666	462.466	14.12	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,042.46860		1.04247		1,028.92250	1.02892	1,042.469	14.13	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	467.06860		0.46707		471.32250	0.47132	467.069	14.13	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,037.09580		1.03710		1,023.60960	1.02361	1,037.096	14.15	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	471.69580		0.47170		476.00960	0.47601	471.696	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.13140		15.13140		15.11220	15.11220		15.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	286.82950		0.28683		285.69530	0.28570	286.830	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,728.22950		1.72823		1,707.89530	1.70790	1,728.230	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,721.02480		1.72102		1,700.71710	1.70072	1,721.025	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	289.62480		0.28962		288.51710	0.28852	289.625	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,713.84280		1.71384		1,693.55740	1.69356	1,713.843	14.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	292.44280		0.29244		291.35740	0.29136	292.443	14.16	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.38340		15.38340		15.36590	15.36590		15.97	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,279.66810		1.27967		1,259.87140	1.25987	1,279.668	15.40	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	836.26810		0.83627		833.97140	0.83397	836.268	15.40	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,275.27160		1.27527		1,255.50020	1.25550	1,275.272	15.41	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	841.87160		0.84187		839.60020	0.83960	841.872	15.41	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,270.89900		1.27090		1,251.14630	1.25115	1,270.899	15.43	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	847.49900		0.84750		845.24630	0.84525	847.499	15.43	0.00	0	0.00
2025	On 06/02/2014	Bond Future			109.71398		109.71398		110.31011	110.31011			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	1,276.02000		1.27602		679.89000	0.67989	1,276.020		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	1,286.02000		1.28602		689.89000	0.68989	1,286.020		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	1,296.02000		1.29602		699.89000	0.69989	1,296.020		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.79068		107.79068		107.78275	107.78275			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	800.68000		0.80068		792.75000	0.79275	800.680		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	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	790.68000		0.79068		782.75000	0.78275	790.680		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	780.68000	0.78068	772.75000	0.77275	780.680		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	0.00
2050	On 06/02/2014	Bond Future			111.62042	111.62042	111.61180	111.61180			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,630.42000	1.63042	1,621.80000	1.62180	1,630.420		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,620.42000	1.62042	1,611.80000	1.61180	1,620.420		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,610.42000	1.61042	1,601.80000	1.60180	1,610.420		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.15300	414.15300	413.82000	413.82000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.58800	419.58800	419.25500	419.25500			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			489.00400	489.00400	488.62000	488.62000			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			495.42100	495.42100	495.03600	495.03600			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			438.89300	438.89300	438.73700	438.73700			30,722,510.00	7	796.00
ALBI	On 08/05/2014	Index Future			444.65300	444.65300	444.49900	444.49900			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			450.73400	450.73400	450.58100	450.58100			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.29940	9.29940	9.42430	9.42430		13.26	82,234,594.20	8,843	3,278.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	999.40000	0.99940	1,124.30000	1.12430	999.400	16.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.86	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	699.40000	0.69940	824.30000	0.82430	699.400	23.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	23.04	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	26.04240	0.02604	6.34170	0.00634	26.042	13.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	25.44240	0.02544	130.64170	0.13064	25.442	13.26	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	1.15770	0.00116	24.86900	0.02487	1.158	17.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	161.75770	0.16176	60.56900	0.06057	161.758	17.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	0.95260	0.00095	21.87130	0.02187	0.953	18.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	171.55260	0.17155	67.57130	0.06757	171.553	18.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	181.38500	0.18139	74.89030	0.07489	181.385	18.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	0.78500	0.00079	19.19030	0.01919	0.785	18.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	0.08950	0.00009	3.52440	0.00352	0.089	21.90	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	300.68950	0.30069	179.22440	0.17922	300.690	21.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.00210	0.00000	0.02380	0.00002	0.002	49.20	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,000.60210	1.00060	875.72380	0.87572	1,000.602	49.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.00000	0.00000	0.00030	0.00000	0.000	44.70	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,300.60000	1.30060	1,175.70030	1.17570	1,300.600	44.70	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.36910	9.36910	9.50330	9.50330		11.82	52,523,174.60	5,606	9,565.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	174.71040	0.17471	237.08340	0.23708	174.710	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	295.61040	0.29561	223.78340	0.22378	295.610	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	171.04820	0.17105	232.24670	0.23225	171.048	12.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	301.94820	0.30195	228.94670	0.22895	301.948	12.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	167.45170	0.16745	227.74330	0.22774	167.452	12.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	308.35170	0.30835	234.44330	0.23444	308.352	12.03	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.43920	9.43920	9.57430	9.57430		11.98	235,980.00	25	300.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	165.14980	0.16515	209.87390	0.20987	165.150	12.63	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	615.94980	0.61595	525.57390	0.52557	615.950	12.63	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	623.48950	0.62349	532.56600	0.53257	623.489	12.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	162.68950	0.16269	206.86600	0.20687	162.690	12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	160.26330		0.16026		203.89930	0.20390	160.263	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	631.06330		0.63106		539.59930	0.53960	631.063	12.66	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.51890		9.51890		9.65680	9.65680		12.16	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	393.50410		0.39350		467.21410	0.46721	393.504	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	414.60410		0.41460		350.41410	0.35041	414.604	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	389.20540		0.38921		462.09120	0.46209	389.205	12.22	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	420.30540		0.42031		355.29120	0.35529	420.305	12.22	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	384.94600		0.38495		457.00780	0.45701	384.946	12.23	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	426.04600		0.42605		360.20780	0.36021	426.046	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.59250		9.59250		9.73250	9.73250		12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	470.24330		0.47024		406.89340	0.40689	470.243	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	472.74330		0.47274		549.39340	0.54939	472.743	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	468.11210		0.46811		544.29770	0.54430	468.112	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	475.61210		0.47561		411.79770	0.41180	475.612	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	463.81660		0.46382		539.23210	0.53923	463.817	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	481.31660		0.48132		416.73210	0.41673	481.317	12.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.78690		9.78690		9.77570	9.77570		14.52	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	1.98940		0.00199		3.41670	0.00342	1.989	18.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	155.08940		0.15509		167.71670	0.16772	155.089	18.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	1.65660		0.00166		2.96950	0.00297	1.657	18.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	164.75660		0.16476		177.26950	0.17727	164.757	18.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	1.38020		0.00138		2.58280	0.00258	1.380	18.63	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	174.48020		0.17448		186.88280	0.18688	174.480	18.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.89700		9.89700		9.89590	9.89590		12.40	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	231.77970		0.23178		236.42310	0.23642	231.780	12.52	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	274.77970		0.27478		280.52310	0.28052	274.780	12.52	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	227.82180		0.22782		232.46560	0.23247	227.822	12.55	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	280.82180		0.28082		286.56560	0.28657	280.822	12.55	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	223.92520		0.22393		228.57030	0.22857	223.925	12.58	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	286.92520		0.28693		292.67030	0.29267	286.925	12.58	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.00590		10.00590		10.00530	10.00530		13.69	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	467.85970		0.46786		463.96860	0.46397	467.860	13.53	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	301.95970		0.30196		298.66860	0.29867	301.960	13.53	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	306.74510		0.30675		303.47950	0.30348	306.745	13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	462.64510		0.46265		458.77950	0.45878	462.645	13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	457.47370		0.45747		453.63130	0.45363	457.474	13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	311.57370		0.31157		308.33130	0.30833	311.574	13.55	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			6.78810		6.78810		-6.20140	-6.20140			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			791.52990		791.52990		762.52620	762.52620			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			548.31790		548.31790		518.72760	518.72760			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			571.65720		571.65720		545.40770	545.40770			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			115.45340		115.45340		-101.57450	-101.57450			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			697.04090		697.04090		680.57180	680.57180			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			765.78440		765.78440		747.68660	747.68660			0.00	0	3,784.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFI	On 17/03/2014	Can-Do Future		158.63950	158.63950		157.36800	157.36800			387,500.00	2,500	2,500.00
CHF / R	On 13/12/2013	Foreign Exchange Future		11.73160	11.73160		11.70280	11.70280		15.89	879,870.00	75	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	941.61550	0.94162	912.84010	0.91284	941.616	45.63	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	0.01550	0.00002	0.04010	0.00004	0.016	45.63	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	931.61570	0.93162	902.84070	0.90284	931.616	45.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	0.01570	0.00002	0.04070	0.00004	0.016	45.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	921.61600	0.92162	892.84140	0.89284	921.616	44.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	0.01600	0.00002	0.04140	0.00004	0.016	44.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future		11.89990	11.89990		11.88530	11.88530		13.51	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	698.03090	0.69803	690.60310	0.69060	698.031	12.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	88.13090	0.08813	95.30310	0.09530	88.131	12.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	689.82750	0.68983	683.13380	0.68313	689.828	12.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	89.92750	0.08993	97.83380	0.09783	89.928	12.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	682.28800	0.68229	675.71050	0.67571	682.288	12.68	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	92.38800	0.09239	100.41050	0.10041	92.388	12.68	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.06720	12.06720		12.05180	12.05180		14.69	905,040.00	75	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	744.65040	0.74465	736.54920	0.73655	744.650	14.01	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	267.45040	0.26745	274.74920	0.27475	267.450	14.01	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	738.73100	0.73873	730.69980	0.73070	738.731	14.02	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	271.53100	0.27153	278.89980	0.27890	271.531	14.02	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	732.84480	0.73284	724.88660	0.72489	732.845	14.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	275.64480	0.27564	283.08660	0.28309	275.645	14.04	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future		1.71220	1.71220		1.70710	1.70710		16.36	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	622.25990	0.06223	571.61230	0.05716	622.260	26.35	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	0.25990	0.00003	0.61230	0.00006	0.260	26.35	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	522.53550	0.05225	472.33630	0.04723	522.536	24.35	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	0.53550	0.00005	1.33630	0.00013	0.535	24.35	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	423.16830	0.04232	373.99760	0.03740	423.168	22.35	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	1.16830	0.00012	2.99760	0.00030	1.168	22.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.73150	1.73150		1.72850	1.72850		13.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	699.68290	0.06997	689.55170	0.06896	699.683	13.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	284.68290	0.02847	304.55170	0.03046	284.683	13.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	639.36350	0.06394	630.98460	0.06310	639.363	13.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	324.36350	0.03244	345.98460	0.03460	324.363	13.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	587.31570	0.05873	580.35260	0.05804	587.316	13.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	372.31570	0.03723	395.35260	0.03954	372.316	13.48	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.75040	1.75040		1.74710	1.74710		14.82	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,038.99590	0.10390	1,017.92660	0.10179	1,038.996	14.32	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	434.99590	0.04350	446.92660	0.04469	434.996	14.32	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	478.31810	0.04783	491.50990	0.04915	478.318	14.41	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	982.31810	0.09823	962.50990	0.09625	982.318	14.41	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	928.03260	0.09280	909.49870	0.09095	928.033	14.49	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	524.03260	0.05240	538.49870	0.05385	524.033	14.49	0.00	0	0.00
EL28	On 06/02/2014	Bond Future		113.21748	113.21748		113.20879	113.20879			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,227.48000	2.22748	2,218.79000	2.21879	2,227.480		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	2,217.48000	2.21748	2,208.79000	2.20879	2,217.480		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	2,207.48000	2.20748	2,198.79000	2.19879	2,207.480		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			9.75414		83.54200		9.75039	83.56950			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	1,594.17000		1.59417		1,566.67000	1.56667	1,594.170		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	1,518.64000		1.51864		1,491.14000	1.49114	1,518.640		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	1,443.22000		1.44322		1,415.72000	1.41572	1,443.220		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.87560		80.85643		9.87163	80.88497			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	2,469.78000		2.46978		2,441.24000	2.44124	2,469.780		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	2,394.49000		2.39449		2,365.95000	2.36595	2,394.490		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	2,319.30000		2.31930		2,290.76000	2.29076	2,319.300		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			438.36400		438.36400		438.19300	438.19300			0.00	0	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	16,260.00000		1.62600		17,970.00000	1.79700	16,260.000		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	16,360.00000		1.63600		18,070.00000	1.80700	16,360.000		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	16,460.00000		1.64600		18,170.00000	1.81700	16,460.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			450.19000		450.19000		450.02200	450.02200			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	98,000.00000		9.80000		99,680.00000	9.96800	98,000.000		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	98,100.00000		9.81000		99,780.00000	9.97800	98,100.000		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	98,200.00000		9.82000		99,880.00000	9.98800	98,200.000		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			200.85600		200.85600		200.62600	200.62600			4,017,120.00	2	1,334.00
IGOV	On 08/05/2014	Index Future			203.51600		203.51600		203.28500	203.28500			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.50200		543.50200		541.95200	541.95200			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			5.21000		94.79000		5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.28000		94.72000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.32000		94.68000		5.32000	94.68000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.42000		94.58000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.51000		94.49000		5.51000	94.49000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.65000		94.35000		5.65000	94.35000			235,743,750.00	10,000	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.96000		94.04000		5.97000	94.03000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.36000		93.64000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.66000		93.34000		6.67000	93.33000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.96000		93.04000		6.98000	93.02000			23,256,250.00	1,000	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.25000		92.75000		7.26000	92.74000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.57810		8.57810		8.53490	8.53490		17.35	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	438.11320		0.43811		394.95210	0.39495	438.113	29.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	0.01320		0.00001		0.05210	0.00005	0.013	29.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	428.11880		0.42812		384.96100	0.38496	428.119	29.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	0.01880		0.00002		0.06100	0.00006	0.019	29.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	418.12240		0.41812		374.97160	0.37497	418.122	29.65	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	0.02240		0.00002		0.07160	0.00007	0.022	29.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.65490		8.65490		8.62050	8.62050		9.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	540.30620		0.54031		508.95100	0.50895	540.306	10.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	25.40620		0.02541		28.45100	0.02845	25.406	10.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	531.35070		0.53135		500.16650	0.50017	531.351	10.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	26.45070		0.02645		29.66650	0.02967	26.451	10.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	522.43320		0.52243		491.55660	0.49156	522.433	10.13	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	27.53320		0.02753		31.05660	0.03106	27.533	10.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.71380		8.71380		8.67680	8.67680		11.90	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	447.14210		0.44714		420.81840	0.42082	447.142	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	173.34210		0.17334		184.01840	0.18402	173.342	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	176.99580		0.17700		187.90900	0.18791	176.996	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	440.79580		0.44080		414.70900	0.41471	440.796	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	434.50390		0.43450		408.65120	0.40865	434.504	11.96	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	180.70390		0.18070		191.85120	0.19185	180.704	11.96	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.37730		1.37730		1.37870	1.37870			0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37720		1.37720		1.37860	1.37860			0.00	0	494.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37710		1.37710		1.37860	1.37860			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.90040		9.90040	0.10101	9.89180	9.89180		14.71	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,113.94760		0.21139	0.10101	2,073.93150	0.20739	2,113.948	20.87	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	9.94760		0.00099	0.10101	55.93150	0.00559	9.948	20.87	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,015.72010		0.20157	0.10101	1,980.03160	0.19800	2,015.720	20.58	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	11.72010		0.00117	0.10101	62.03160	0.00620	11.720	20.58	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	1,917.81920		0.19178	0.10101	1,886.81730	0.18868	1,917.819	20.29	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	13.81920		0.00138	0.10101	68.81730	0.00688	13.819	20.29	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.89450		9.89450	0.10101	9.88570	9.88570		14.80	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,307.61850		0.23076	0.10101	2,303.40800	0.23034	2,307.619	14.69	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,762.61850		0.37626	0.10101	3,846.40800	0.38464	3,762.618	14.69	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,265.51290		0.22655	0.10101	2,261.59990	0.22616	2,265.513	14.68	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,820.51290		0.38205	0.10101	3,904.59990	0.39046	3,820.513	14.68	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,223.92870		0.22239	0.10101	2,220.28680	0.22203	2,223.929	14.67	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,878.92870		0.38789	0.10101	3,963.28680	0.39633	3,878.929	14.67	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.90210		102.53456		7.91862	102.42991			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	394.65000		0.39465		499.30000	0.49930	394.650		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	330.97000		0.33097		435.62000	0.43562	330.970		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.86	Put	267.33000		0.26733		371.98000	0.37198	267.330		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.00301		99.96371		8.02005	99.85865			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,590.94000		2.59094		2,696.00000	2.69600	2,590.940		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	2,527.19000		2.52719		2,632.25000	2.63225	2,527.190		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,463.49000		2.46349		2,568.55000	2.56855	2,463.490		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.19903		116.42608		6.22297	116.38773		2.23	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	99.90000		0.09990		95.29000	0.09529	99.900		2.18	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,000.57000		1.00057		1,034.31000	1.03431	1,000.570		2.18	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	103.01000		0.10301		98.27000	0.09827	103.010		2.18	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	987.48000		0.98748		1,021.09000	1.02109	987.480		2.18	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	106.19000		0.10619		101.32000	0.10132	106.190		2.18	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	974.47000		0.97447		1,007.95000	1.00795	974.470		2.18	0	0.00
R157	On 08/05/2014	Bond Future			6.38021		111.14642		6.40825	111.10864		2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	105.13000		0.10513		101.04000	0.10104	105.130		2.10	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,726.27000		1.72627		1,759.96000	1.75996	1,726.270		2.10	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	107.03000		0.10703		102.87000	0.10287	107.030		2.10	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,714.41000		1.71441		1,748.03000	1.74803	1,714.410		2.10	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	108.96000		0.10896		104.74000	0.10474	108.960		2.10	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,702.58000		1.70258		1,736.14000	1.73614	1,702.580		2.10	0	0.00
R157	On 07/08/2014	Bond Future			6.57982		112.66715		6.61403	112.62970		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	769.39000		0.76939		750.60000	0.75060	769.390		1.87	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	594.18000		0.59418		612.84000	0.61284	594.180		1.87	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	589.15000		0.58915		607.71000	0.60771	589.150		1.87	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	775.28000		0.77528		756.39000	0.75639	775.280		1.87	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	781.56000		0.78156		762.57000	0.76257	781.560		1.87	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	584.51000		0.58451		602.97000	0.60297	584.510		1.87	0	0.00
R157	On 06/11/2014	Bond Future			6.89040		107.42284		6.93755	107.38310		1.66	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	408.20000		0.40820		394.87000	0.39487	408.200		1.63	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,001.35000		1.00135		1,027.76000	1.02776	1,001.350		1.63	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	411.63000		0.41163		398.23000	0.39823	411.630		1.63	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	996.27000		0.99627		1,022.61000	1.02261	996.270		1.63	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	415.08000		0.41508		401.60000	0.40160	415.080		1.63	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	991.22000		0.99122		1,017.48000	1.01748	991.220		1.63	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			8.27866		118.85454		8.27972	118.84526		13.66	0.00	0	60,693.00
R186	On 06/02/2014	Bond Future	7.74	Call	826.33000		0.82633		841.20000	0.84120	826.330		13.47	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,678.56000		5.67856		5,702.71000	5.70271	5,678.560		13.47	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	847.12000		0.84712		862.13000	0.86213	847.120		13.47	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,606.75000		5.60675		5,631.04000	5.63104	5,606.750		13.47	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	868.29000		0.86829		883.45000	0.88345	868.290		13.47	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,535.41000		5.53541		5,559.85000	5.55985	5,535.410		13.47	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,046.50000		5.04650		5,058.13000	5.05813	5,046.500		13.92	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,018.89000		1.01889		1,039.80000	1.03980	1,018.890		13.92	0	250.00
R186	On 08/05/2014	Bond Future			8.38043		120.41431		8.38140	120.40601		14.04	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	786.84000		0.78684		793.90000	0.79390	786.840		13.69	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,596.04000		12.59604		12,611.40000	12.61140	12,596.040		13.69	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	799.76000		0.79976		806.88000	0.80688	799.760		13.69	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.10	Put	12,511.22000		12.51122		12,526.64000	12.52664	12,511.220	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	812.84000		0.81284		820.02000	0.82002	812.840	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,426.67000		12.42667		12,442.15000	12.44215	12,426.670	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,465.20000		1.46520		1,474.35000	1.47435	1,465.200	13.69	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,349.58000		9.34958		9,367.03000	9.36703	9,349.580	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,733.04000		3.73304		3,743.50000	3.74350	3,733.040	13.95	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,856.34000		4.85634		4,875.10000	4.87510	4,856.340	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,788.33000		4.78833		4,798.11000	4.79811	4,788.330	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,771.70000		3.77170		3,789.78000	3.78978	3,771.700	14.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,307.17000		7.30717		7,314.23000	7.31423	7,307.170	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,171.54000		2.17154		2,186.90000	2.18690	2,171.540	14.27	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,727.30000		8.72730		8,732.54000	8.73254	8,727.300	14.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,609.55000		1.60955		1,623.09000	1.62309	1,609.550	14.39	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.47816		116.77051		8.47906	116.76299		13.59	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,948.93000		5.94893		5,963.54000	5.96354	5,948.930	13.51	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,360.51000		4.36051		4,367.60000	4.36760	4,360.510	13.51	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,398.69000		4.39869		4,405.77000	4.40577	4,398.690	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,901.93000		5.90193		5,916.53000	5.91653	5,901.930	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,437.05000		4.43705		4,444.11000	4.44411	4,437.050	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,855.19000		5.85519		5,869.77000	5.86977	5,855.190	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,117.32000		7.11732		7,122.86000	7.12286	7,117.320	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,503.82000		3.50382		3,516.88000	3.51688	3,503.820	13.80	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.57740		118.39141		8.57856	118.38193		13.00	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,174.76000		4.17476		4,179.29000	4.17929	4,174.760	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,827.65000		7.82765		7,841.66000	7.84166	7,827.650	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,208.86000		4.20886		4,213.38000	4.21338	4,208.860	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,776.44000		7.77644		7,790.44000	7.79044	7,776.440	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,242.67000		4.24267		4,247.18000	4.24718	4,242.670	12.80	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,725.03000		7.72503		7,739.02000	7.73902	7,725.030	12.80	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,447.17000		8.44717		8,449.35000	8.44935	8,447.170	13.20	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,744.50000		3.74450		3,756.16000	3.75616	3,744.500	13.20	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			275.90311		275.90311		275.88695	275.88695			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	4,086.89000		4.08689		4,103.05000	4.10305	4,086.890		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	4,096.89000		4.09689		4,113.05000	4.11305	4,096.890		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	4,106.89000		4.10689		4,123.05000	4.12305	4,106.890		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			4.87051		104.45788		4.86941	104.45882		1.17	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	391.57000		0.39157		393.68000	0.39368	391.570		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	77.13000		0.07713		78.30000	0.07830	77.130		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	398.00000		0.39800		400.10000	0.40010	398.000		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	75.07000		0.07507		76.23000	0.07623	75.070		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	404.34000		0.40434		406.43000	0.40643	404.340		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	72.92000		0.07292		74.07000	0.07407	72.920		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.69462		105.82871		4.69140	105.83066		0.95	0.00	0	0.00

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 08/05/2014	Bond Future	4.74	Call	268.50000	0.26850		270.38000	0.27038		268.500	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	240.98000	0.24098		240.91000	0.24091		240.980	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	271.64000	0.27164		273.52000	0.27352		271.640	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	238.06000	0.23806		237.99000	0.23799		238.060	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	274.80000	0.27480		276.69000	0.27669		274.800	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	235.16000	0.23516		235.10000	0.23510		235.160	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.08402	102.86721		4.07647	102.86995			0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	505.27000	0.50527		507.77000	0.50777		505.270	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	68.32000	0.06832		68.08000	0.06808		68.320	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	67.55000	0.06755		67.30000	0.06730		67.550	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	508.11000	0.50811		510.60000	0.51060		508.110	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	510.94000	0.51094		513.44000	0.51344		510.940	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	66.78000	0.06678		66.54000	0.06654		66.780	0.67	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			211.66292	211.66292		211.64846	211.64846				0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	2,672.92000	2.67292		2,658.46000	2.65846		2,672.920	4.56	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	4.56	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	2,662.92000	2.66292		2,648.46000	2.64846		2,662.920	4.58	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	4.58	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	2,652.92000	2.65292		2,638.46000	2.63846		2,652.920	4.59	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	4.59	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			6.98255	107.34793		7.01034	107.25896			4.69	2,469,002.39	23	8,589.00
R203	On 06/02/2014	Bond Future	5.95	Call	32.90000	0.03290		30.75000	0.03075		32.900	4.56	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,406.20000	3.40620		3,493.02000	3.49302		3,406.200	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	70.66000	0.07066		66.16000	0.06616		70.660	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,813.26000	2.81326		2,897.73000	2.89773		2,813.260	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	73.42000	0.07342		68.77000	0.06877		73.420	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,782.95000	2.78295		2,867.27000	2.86727		2,782.950	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	76.28000	0.07628		71.45000	0.07145		76.280	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,752.75000	2.75275		2,836.89000	2.83689		2,752.750	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	577.41000	0.57741		548.29000	0.54829		577.410	4.67	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,035.29000	1.03529		1,095.14000	1.09514		1,035.290	4.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.12580	104.59653		7.15566	104.50738			4.80	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	132.66000	0.13266		126.30000	0.12630		132.660	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,376.64000	4.37664		4,459.43000	4.45943		4,376.640	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	135.44000	0.13544		128.96000	0.12896		135.440	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,348.04000	4.34804		4,430.71000	4.43071		4,348.040	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	138.27000	0.13827		131.67000	0.13167		138.270	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,319.49000	4.31949		4,402.04000	4.40204		4,319.490	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	880.28000	0.88028		849.29000	0.84929		880.280	4.75	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,738.40000	1.73840		1,796.56000	1.79656		1,738.400	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,721.31000	1.72131		1,671.90000	1.67190		1,721.310	4.82	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	906.20000	0.90620		945.94000	0.94594		906.200	4.82	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.26830	106.02735		7.30064	105.93775			4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	975.29000	0.97529		944.45000	0.94445		975.290	4.36	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,171.11000	2.17111		2,229.87000	2.22987		2,171.110	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,537.75000	1.53775		1,495.33000	1.49533		1,537.750	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,477.62000	1.47762		1,524.80000	1.52480		1,477.620	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,551.96000	1.55196		1,509.28000	1.50928		1,551.960	4.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.30	Put	1,464.13000		1.46413		1,511.05000	1.51105	1,464.130	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,566.24000		1.56624		1,523.30000	1.52330	1,566.240	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,450.73000		1.45073		1,497.39000	1.49739	1,450.730	4.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.43448		103.33832		7.47070	103.24583		4.32	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,012.55000		1.01255		981.58000	0.98158	1,012.550	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,545.49000		2.54549		2,607.01000	2.60701	2,545.490	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,022.05000		1.02205		990.86000	0.99086	1,022.050	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,528.97000		2.52897		2,590.27000	2.59027	2,528.970	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,031.60000		1.03160		1,000.20000	1.00020	1,031.600	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,512.50000		2.51250		2,573.59000	2.57359	2,512.500	4.23	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.17443		93.83823		9.17043	93.87431			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,737.22000		1.73722		1,773.30000	1.77330	1,737.220		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,824.65000		1.82465		1,860.73000	1.86073	1,824.650		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,911.94000		1.91194		1,948.02000	1.94802	1,911.940		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.27627		95.06955		9.27203	95.10710			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	823.85000		0.82385		861.40000	0.86140	823.850		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	911.05000		0.91105		948.60000	0.94860	911.050		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	998.11000		0.99811		1,035.66000	1.03566	998.110		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.37696		92.11233		9.37250	92.15111			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,005.12000		3.00512		2,966.34000	2.96634	3,005.120		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,913.68000		2.91368		2,874.90000	2.87490	2,913.680		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,822.38000		2.82238		2,783.60000	2.78360	2,822.380		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.23052		104.23353		7.25256	104.14292		6.83	0.00	0	28,389.00
R204	On 06/02/2014	Bond Future	6.39	Call	131.41000		0.13141		126.53000	0.12653	131.410		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,660.86000		3.66086		3,746.59000	3.74659	3,660.860		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	135.82000		0.13582		130.77000	0.13077	135.820		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,622.42000		3.62242		3,707.98000	3.70798	3,622.420		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	140.35000		0.14035		135.14000	0.13514	140.350		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,584.12000		3.58412		3,669.52000	3.66952	3,584.120		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.35797		105.60142		7.38121	105.51065			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	244.97000		0.24497		237.26000	0.23726	244.970		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,557.42000		5.55742		5,640.48000	5.64048	5,557.420		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	249.59000		0.24959		241.74000	0.24174	249.590		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,520.49000		5.52049		5,603.41000	5.60341	5,520.490		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	254.28000		0.25428		246.30000	0.24630	254.280		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,483.64000		5.48364		5,566.43000	5.56643	5,483.640		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.48295		103.01469		7.50759	102.92344			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,132.22000		2.13222		2,091.59000	2.09159	2,132.220		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,291.51000		2.29151		2,342.13000	2.34213	2,291.510		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,150.67000		2.15067		2,109.80000	2.10980	2,150.670		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,272.85000		2.27285		2,323.23000	2.32323	2,272.850		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,169.21000		2.16921		2,128.10000	2.12810	2,169.210		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.46	Put	2,254.29000		2.25429	2,304.43000	2.30443		2,254.290	6.66	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,813.24000		2.81324	2,764.43000	2.76443		2,813.240	6.74	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,719.82000		1.71982	1,762.26000	1.76226		1,719.820	6.74	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.61649		104.44458	7.64340	104.35038			6.54	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,601.77000		1.60177	1,570.25000	1.57025		1,601.770	6.41	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,825.29000		3.82529	3,887.97000	3.88797		3,825.290	6.41	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,615.26000		1.61526	1,583.55000	1.58355		1,615.260	6.41	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,802.83000		3.80283	3,865.32000	3.86532		3,802.830	6.41	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,628.82000		1.62882	1,596.92000	1.59692		1,628.820	6.41	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,780.44000		3.78044	3,842.74000	3.84274		3,780.440	6.41	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,293.89000		3.29389	3,242.32000	3.24232		3,293.890	6.60	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,996.02000		1.99602	2,038.65000	2.03865		1,996.020	6.60	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.51352		99.29051	7.53026	99.21225			8.66	0.00	0	22,383.00
R207	On 06/02/2014	Bond Future	6.64	Call	170.29000		0.17029	167.27000	0.16727		170.290	8.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,361.51000		4.36151	4,436.75000	4.43675		4,361.510	8.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	175.56000		0.17556	172.43000	0.17243		175.560	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,317.58000		4.31758	4,392.71000	4.39271		4,317.580	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	180.97000		0.18097	177.71000	0.17771		180.970	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,273.83000		4.27383	4,348.83000	4.34883		4,273.830	8.46	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.63677		100.59350	7.65423	100.51516			8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	265.95000		0.26595	260.79000	0.26079		265.950	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,030.58000		7.03058	7,103.76000	7.10376		7,030.580	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	270.82000		0.27082	265.56000	0.26556		270.820	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,986.79000		6.98679	7,059.87000	7.05987		6,986.790	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	275.76000		0.27576	270.41000	0.27041		275.760	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,943.09000		6.94309	7,016.08000	7.01608		6,943.090	8.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.75773		98.32920	7.77603	98.25052			8.33	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,494.88000		2.49488	2,461.58000	2.46158		2,494.880	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,786.76000		2.78676	2,832.14000	2.83214		2,786.760	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,515.82000		2.51582	2,482.31000	2.48231		2,515.820	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,764.54000		2.76454	2,809.71000	2.80971		2,764.540	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,536.85000		2.53685	2,503.15000	2.50315		2,536.850	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,742.43000		2.74243	2,787.41000	2.78741		2,742.430	8.32	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.87953		99.69410	7.89928	99.61279			8.28	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,112.82000		2.11282	2,084.87000	2.08487		2,112.820	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,366.32000		4.36632	4,419.68000	4.41968		4,366.320	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,129.32000		2.12932	2,101.22000	2.10122		2,129.320	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,340.48000		4.34048	4,393.69000	4.39369		4,340.480	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,145.91000		2.14591	2,117.64000	2.11764		2,145.910	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,314.75000		4.31475	4,367.79000	4.36779		4,314.750	8.15	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future			7.67391		97.46966		7.68537	97.40954		9.58	4,873,483.00	50	11,054.00
R208	On 06/02/2014	Bond Future	6.74	Call	136.66000		0.13666		136.46000	0.13646	136.660	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,196.89000		5.19689		5,256.81000	5.25681	5,196.890	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	141.17000		0.14117		140.93000	0.14093	141.170	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,145.49000		5.14549		5,205.37000	5.20537	5,145.490	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	145.99000		0.14599		145.72000	0.14572	145.990	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,094.44000		5.09444		5,154.29000	5.15429	5,094.440	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.78372		95.35278		7.79554	95.29281		9.75	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	252.65000		0.25265		250.22000	0.25022	252.650	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,221.52000		8.22152		8,279.06000	8.27906	8,221.520	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	257.52000		0.25752		255.04000	0.25504	257.520	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,170.38000		8.17038		8,227.87000	8.22787	8,170.380	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	262.47000		0.26247		259.94000	0.25994	262.470	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,119.34000		8.11934		8,176.78000	8.17678	8,119.340	9.48	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.88999		96.65717		7.90224	96.59708		9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,096.42000		3.09642		3,133.29000	3.13329	3,096.420	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,604.19000		2.60419		2,580.97000	2.58097	2,604.190	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,627.80000		2.62780		2,604.41000	2.60441	2,627.800	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,070.66000		3.07066		3,107.36000	3.10736	3,070.660	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,651.52000		2.65152		2,627.97000	2.62797	2,651.520	9.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,045.05000		3.04505		3,081.59000	3.08159	3,045.050	9.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,898.84000		3.89884		3,867.56000	3.86756	3,898.840	9.26	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,008.62000		2.00862		2,037.43000	2.03743	2,008.620	9.26	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.00195		94.60219		8.01513	94.53978		9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,090.94000		2.09094		2,071.58000	2.07158	2,090.940	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,799.83000		4.79983		4,842.88000	4.84288	4,799.830	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,109.06000		2.10906		2,089.57000	2.08957	2,109.060	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,768.92000		4.76892		4,811.84000	4.81184	4,768.920	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,127.29000		2.12729		2,107.66000	2.10766	2,127.290	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,738.14000		4.73814		4,780.92000	4.78092	4,738.140	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,578.25000		4.57825		4,543.96000	4.54396	4,578.250	9.29	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,254.70000		2.25470		2,282.82000	2.28282	2,254.700	9.29	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			9.08063		75.48224		9.07656	75.51254		19.82	5,132,792.32	68	23,424.00
R209	On 06/02/2014	Bond Future	8.54	Call	840.82000		0.84082		865.01000	0.86501	840.820	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,044.54000		5.04454		5,038.43000	5.03843	5,044.540	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	859.97000		0.85997		884.45000	0.88445	859.970	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,982.56000		4.98256		4,976.74000	4.97674	4,982.560	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	879.43000		0.87943		904.19000	0.90419	879.430	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,921.03000		4.92103		4,915.49000	4.91549	4,921.030	19.60	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.17367		73.32836		9.16937	73.35986		20.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	677.03000		0.67703		689.10000	0.68910	677.030	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,560.73000		11.56073		11,541.30000	11.54130	11,560.730	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	688.20000		0.68820		700.40000	0.70040	688.200	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,481.24000		11.48124		11,461.94000	11.46194	11,481.240	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	699.52000		0.69952		711.85000	0.71185	699.520	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,402.04000		11.40204		11,382.87000	11.38287	11,402.040	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,558.48000		5.55848		5,591.16000	5.59116	5,558.480	20.54	0.00	0	0.00

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 08/05/2014	Bond Future	9.63	Put	2,334.46000		2.33446	2,335.64000	2.33564	2,334.460	20.54	177,418.96	76	883.00	
R209	On 08/05/2014	Bond Future	9.75	Call	6,079.23000		6.07923	6,112.48000	6.11248	6,079.230	20.62	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.75	Put	2,044.89000		2.04489	2,046.64000	2.04664	2,044.890	20.62	0.00	0	7,262.00	
R209	On 08/05/2014	Bond Future	9.85	Call	6,524.69000		6.52469	6,558.32000	6.55832	6,524.690	20.68	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.85	Put	1,826.51000		1.82651	1,828.64000	1.82864	1,826.510	20.68	0.00	0	10,000.00	
R209	On 07/08/2014	Bond Future			9.26330		74.33158	9.25880	74.36402		19.95	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,023.62000		4.02362	4,049.10000	4.04910	4,023.620	19.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	5,661.31000		5.66131	5,654.35000	5.65435	5,661.310	19.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	5,618.93000		5.61893	5,612.05000	5.61205	5,618.930	19.85	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,055.82000		4.05582	4,081.38000	4.08138	4,055.820	19.85	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	4,088.14000		4.08814	4,113.78000	4.11378	4,088.140	19.85	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	5,576.79000		5.57679	5,569.99000	5.56999	5,576.790	19.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future			9.35461		72.21841	9.35015	72.25005		20.03	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Call	4,271.88000		4.27188	4,294.65000	4.29465	4,271.880	19.78	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Put	6,932.43000		6.93243	6,923.56000	6.92356	6,932.430	19.78	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Call	4,302.36000		4.30236	4,325.21000	4.32521	4,302.360	19.78	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Put	6,887.91000		6.88791	6,879.12000	6.87912	6,887.910	19.78	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Call	4,332.96000		4.33296	4,355.87000	4.35587	4,332.960	19.79	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Put	6,843.62000		6.84362	6,834.89000	6.83489	6,843.620	19.79	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R210	On 06/02/2014	Bond Future			160.96035		160.96035	160.18357	160.18357			0.00	0	1,319.00	
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.49	Put	529.65000		0.52965	1,306.43000	1.30643	529.650		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.50	Put	539.65000		0.53965	1,316.43000	1.31643	539.650		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.51	Put	549.65000		0.54965	1,326.43000	1.32643	549.650		0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R211	On 06/02/2014	Bond Future			129.05252		129.05252	129.05025	129.05025			50,330,482.80	390	2,022.00	
R211	On 06/02/2014	Bond Future	128.99	Call	62.52000		0.06252	60.25000	0.06025	62.520		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.00	Call	52.52000		0.05252	50.25000	0.05025	52.520		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Call	42.52000		0.04252	40.25000	0.04025	42.520		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R212	On 06/02/2014	Bond Future			131.75532		131.75532	131.02487	131.02487			41,766,436.44	317	21,791.00	
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R212	On 06/02/2014	Bond Future	132.99	Put	1,234.68000		1.23468	1,965.13000	1.96513	1,234.680		0.00	0	0.00	
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R212	On 06/02/2014	Bond Future	133.00	Put	1,244.68000		1.24468	1,975.13000	1.97513	1,244.680		0.00	0	0.00	
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R212	On 06/02/2014	Bond Future	133.01	Put	1,254.68000		1.25468	1,985.13000	1.98513	1,254.680		0.00	0	0.00	
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future			8.88486		86.77038		8.88596	86.76198			2,256,029.88	26	21,229.00
R213	On 06/02/2014	Bond Future	8.29	Call	757.16000		0.75716		771.16000	0.77116	757.160	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,487.53000		5.48753		5,509.93000	5.50993	5,487.530	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	774.94000		0.77494		789.06000	0.78906	774.940	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,422.63000		5.42263		5,445.15000	5.44515	5,422.630	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	793.02000		0.79302		807.27000	0.80727	793.020	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,358.14000		5.35814		5,380.79000	5.38079	5,358.140	17.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.98127		84.37166		8.98230	84.36393		18.39	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	733.23000		0.73323		739.79000	0.73979	733.230	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,753.74000		11.75374		11,768.03000	11.76803	11,753.740	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	744.82000		0.74482		751.43000	0.75143	744.820	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,675.63000		11.67563		11,689.97000	11.68997	11,675.630	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	756.56000		0.75656		763.22000	0.76322	756.560	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,597.79000		11.59779		11,612.18000	11.61218	11,597.790	17.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.07544		85.52571		9.07641	85.51855		17.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,137.63000		4.13763		4,144.56000	4.14456	4,137.630	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,901.35000		5.90135		5,915.44000	5.91544	5,901.350	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,170.40000		4.17040		4,177.31000	4.17731	4,170.400	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,858.11000		5.85811		5,872.18000	5.87218	5,858.110	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,203.31000		4.20331		4,210.21000	4.21021	4,203.310	17.88	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,815.10000		5.81510		5,829.16000	5.82916	5,815.100	17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.17302		83.17461		9.17420	83.16605		17.92	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,516.44000		4.51644		4,520.92000	4.52092	4,516.440	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,982.82000		6.98282		6,995.86000	6.99586	6,982.820	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,547.89000		4.54789		4,552.36000	4.55236	4,547.890	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,938.66000		6.93866		6,951.69000	6.95169	6,938.660	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,579.46000		4.57946		4,583.91000	4.58391	4,579.460	17.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,894.71000		6.89471		6,907.72000	6.90772	6,894.710	17.75	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			9.18662		76.26995		9.18257	76.30111		21.19	0.00	0	5,155.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,838.56000		1.83856		1,873.59000	1.87359	1,838.560	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,377.18000		3.37718		3,381.05000	3.38105	3,377.180	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,870.24000		1.87024		1,905.47000	1.90547	1,870.240	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,329.30000		3.32930		3,333.37000	3.33337	3,329.300	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,902.24000		1.90224		1,937.68000	1.93768	1,902.240	21.07	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,281.89000		3.28189		3,286.17000	3.28617	3,281.890	21.07	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.27751		73.98607		9.27324	74.01838		21.79	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,094.56000		3.09456		3,122.48000	3.12248	3,094.560	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,324.95000		5.32495		5,320.56000	5.32056	5,324.950	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,126.43000		3.12643		3,154.46000	3.15446	3,126.430	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,277.34000		5.27734		5,273.06000	5.27306	5,277.340	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,158.48000		3.15848		3,186.63000	3.18663	3,158.480	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,230.04000		5.23004		5,225.88000	5.22588	5,230.040	21.67	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			9.24818		98.81688		9.24415	98.85655			2,865,689.52	29	12,135.00
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	1,579.85000		1.57985		1,540.18000	1.54018	1,579.850		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	1,478.58000		1.47858		1,438.91000	1.43891	1,478.580		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,377.50000		1.37750		1,337.83000	1.33783	1,377.500		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.34161		95.69184		9.33735	95.73303			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	2,998.07000		2.99807		2,956.88000	2.95688	2,998.070		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	2,895.94000		2.89594		2,854.75000	2.85475	2,895.940		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,794.00000		2.79400		2,752.81000	2.75281	2,794.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,578.15000		20,578.15000		20,528.84000	20,528.84000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,842.34000		20,842.34000		20,817.19000	20,817.19000			0.00	0	0.00

Total for Derivatives : **4,173,810,805.62** **384,109** **2 771 013.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.20893			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.67500		105.05168		6.67500	105.03263			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	99.89786			0.00	0	60,000,000.00
AA05	On 22/03/2019	Spot Bond			8.37000		105.97102		8.37000	105.94701			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.40885			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.51538			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.23500		96.95307		9.23500	96.92890			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.97500		103.16614		6.97500	103.14660			0.00	0	470,000,000.00
AB07	On 07/03/2014	Spot Bond			5.43000		103.18728		5.43000	103.17211			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.85047			0.00	0	60,000,000.00
AB09	On 03/05/2017	Spot Bond			8.52500		106.31368		8.52500	106.28916			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000		135.97723		0.84000	135.95312			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.39500		127.55812		2.39500	259.75497			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.41697			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.17760			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.52721			0.00	0	60,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	99.99987			0.00	0	50,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	99.99993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.99984				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.83829				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.43500	107.69296	7.43500	107.67126				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75098				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.68000	104.18675	6.68000	104.16783				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.29737				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63016				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40318				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.35313				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.47344				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.81205				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.87587				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.78936				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.75841				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.44298				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.92888				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	130.63224	5.29000	130.59355				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.09500	126.06164	3.09500	126.03151				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	117.34549	2.79000	117.31846				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	101.12756	4.44000	101.09990				0.00	0	120,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.92500	102.70565	5.92500	103.21213				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.92500	116.64838	10.92500	116.61466				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.00239				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.95415				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	102.06163				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.16607			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	112.60827		4.09000	112.57845			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	37.50703		100.00000	37.41414			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.13500	163.42231		2.13500	163.38757			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	154.26074		2.76000	154.22535			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.16500	165.08446		2.16500	165.04927			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.11500	168.54260		2.11500	168.50687			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.92125	73.07395		7.92125	73.04526			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.92125	73.07395		7.92125	73.04526			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.15000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.89105			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.23000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.10000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.62000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.70000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.17000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.22517			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.12249			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.69000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.22000	102.36528		6.22000	102.34815			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	86.75000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.09000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.21000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond		6.96500	114.01585		6.96500	113.99429			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18166			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.91000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.43000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.78500	93.29720		2.78500	100.76467			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.81000	98.10549		2.81000	145.56746			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.71500	111.37619		2.71500	192.04608			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	83.13000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.46500	91.16311		9.46500	91.90827			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	92.16000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.31801			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.65000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	92.85000			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		9.68000	105.96088		9.68000	105.88286			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		9.62500	106.32485		9.62500	106.30329			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.79500	90.61808		8.79500	90.59666			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.70000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.69000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.72000		105.55625		9.72000	105.57858			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.81000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.11516			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.22500		108.31762		8.22500	108.29350			0.00	0	70,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.62500		103.22462		6.62500	103.20603			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.79500		97.49234		8.79500	97.46928			0.00	0	228,682,800.00
ABS7	On 11/09/2026	Spot Bond	9.88000		94.62765		9.88000	94.60244			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.32500		106.52540		7.32500	106.50423			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		128.05109		1.54000	128.02598			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.20500		129.51125		2.20500	263.73362			0.00	0	29,700,000.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.67758		0.78000	127.43600			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.07500		124.47052		2.07500	126.94407			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		35.54698		100.00000	35.46087			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.12500		107.12610		11.12500	107.09407			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.67795			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.80098		100.00000	2.79412			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.69616			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.95383			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.69514		100.00000	16.65425			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.65974			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.32022		11.00000	60.30298			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.68489		100.00000	10.65872			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.48738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.52870				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	99.93932				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93257				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.94233				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.94030				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93940				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95571				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95571				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.97454				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.94399				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.97454				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.93689				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	86.30385				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94506				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.95785				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.81459				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.94611				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.94157				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.93931				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.93848				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.94012				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.95015				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.94400			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.25000	105.87075		9.25000	103.34604			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.94901			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.21500	103.61877		7.21500	103.59847			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87288			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.00851			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.73303			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	100.94336			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.76041			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.81649			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.85578			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.94229			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.52881			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.52881			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.94336			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.38806			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94430			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94479			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.04567			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29286			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.04613			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.50144			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.61762			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.25254			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.83888			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.94206			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95206			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95295			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94354			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.66038			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.95006			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.95142			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94877			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94370			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94653			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94982			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94893			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.48323	10.23000	102.45499			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.94787			0.00	12,200,000,000	12,200,000,000.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94941			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92807			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.03779			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94835			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.31000	102.02171	9.31000	101.99635			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94388			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.70935	1.75000	109.81039			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94901			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.94867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.94113			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93908			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.94319			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.93949			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94154			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93702			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.17660			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93867			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36367			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93949			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94523			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.94163			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.94057			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94926			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94806			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.94041			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93719			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93251			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.94072			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93317			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93292			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93251			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.11745			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.93580			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.93580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.79779			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.62459			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94483			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.94539			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.45884			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94384			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.94360			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.94113			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94475			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.94482			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.93981			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83185			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.94937			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26887			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.23828		100.00000	9.21590			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.45604			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50817			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.54283			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.09232			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.21483			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.37804			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.05207			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.86000	98.38586		7.86000	98.36503			0.00	0	560,000,000.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.39409			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.64448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.29000	103.41889		8.29000	103.39570			0.00	0	120,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.32000	116.07896		9.32000	116.04991			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.82802		100.00000	66.66612			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.04500	110.70423		7.04500	110.68306		16,344,400,000,000.00	2,320,000,000	3,392,500,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	63.65032		100.00000	63.49612			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.04279		100.00000	13.01377			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.06000	150.54116		3.06000	150.50537			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	101.92073		4.79000	130.62544			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.11273			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.12909			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.09072			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.08940			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.98059			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.19981			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08050			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94893			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47894			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78000	105.99116		8.78000	105.96615			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07287			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.92394			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	97.87225		100.00000	97.61469			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.80330			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.21739			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.22433			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.41000	106.13415		9.41000	101.06250			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	6.92500		110.29919		6.92500	110.27857			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.61622			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.46067			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.66000		103.39406		6.66000	103.37545			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.67500		106.08851		8.67500	106.06376			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.78615			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.83459		105.78500		10.83459	104.57910			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.72198		103.51988		10.72198	103.10624			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.77577		103.39583		10.77577	103.03135			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.11439			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.83201		103.38701		10.83201	102.93755			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.89392		102.16266		11.89392	102.14889			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.16766			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.16766			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.16773			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.08459		102.21465		11.08459	102.25950			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.00148		104.51112		11.00148	102.99699			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.72198		103.51988		10.72198	103.10624			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.95400		103.73064		10.95400	103.15990			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.17981		96.89690		10.17981	102.48088			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.05052			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.03719			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.03719			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.92050			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		10.40726	102.55279		10.40726	102.41255			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.45000	101.34130		11.45000	101.31022			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		11.37500	67.26491		11.37500	98.66308			0.00	0	0.00
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	101.84826			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.26325		12.22500	101.96351			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.00537			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.18000	64.29723		11.18000	101.24913			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.94172			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.99476			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.99476			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	101.91626			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.44259			0.00	300,000,000	100,000,000.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.00763			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.27294			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	102.00763			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.83459	106.32842		13.83459	105.18886			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.18025	103.71945		15.18025	103.70331			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.07929	103.41443		14.07929	103.26129			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.68344			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.68344			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.68344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.78923			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.19519		100.00000	12.17205			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.63734		100.00000	22.58251			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.60253		100.00000	20.55261			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.71761		100.00000	12.68681			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.71761		100.00000	12.68681			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.37619		100.00000	15.33894			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.32321		100.00000	13.29093			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	79.95238		100.00000	79.78719			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.94814			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.16782			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.22104			0.00	5,000,000,000	5,000,000,000.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.10500	105.23084		2.10500	172.20383			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.24000	96.77632		8.24000	140.75683			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.24000	98.11519		8.24000	141.08570			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.62500	97.23216		8.62500	97.20960			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.87957			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56483			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	100.15915			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.94721			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	87.61905		100.00000	87.41093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		7.87000	98.91592		7.87000	98.89483			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.96374			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02998			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05326			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13083			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20836			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42501			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82643			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87207			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.89163			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.89814			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.97632			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08047			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.67398		100.00000	9.65054			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.67398		100.00000	9.65054			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.22500	103.86987		8.22500	103.84674			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00023			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00022			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.53860		100.00000	5.52489			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.53860		100.00000	5.52489			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.00500	106.26878		6.00500	106.25170			1,801,500,000,000.00	300,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04		On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.88006			0.00	0	0.00
BIDC33		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.28056			0.00	600,000,000	200,000,000.00
BIDC34		On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.81494			0.00	0	0.00
BIDC35		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.17564			0.00	300,000,000	100,000,000.00
BLG1A4		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.40983			0.00	0	0.00
BLG1A6		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.48358			0.00	0	0.00
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.40170			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.42471			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.46648			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.63957			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.93050			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.94409			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	0.00000	100.00000	100.00000	100.00000			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	15.66314	100.00000	15.62520				0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.53671			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.48000	107.08053	6.48000	107.06166			7,776,000,000,000.00	1,200,000,000	400,000,000.00	
CBL08		On 02/11/2016	Spot Bond	9.32500	113.55770	9.32500	113.52911			0.00	0	20,000,000.00	
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.36854			0.00	0	0.00	
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.31077			0.00	0	0.00	
CBL11		On 06/05/2016	Spot Bond	9.02500	104.34356	9.02500	104.31812			0.00	0	690,000,000.00	
CBL12		On 06/09/2018	Spot Bond	11.09000	104.01064	11.09000	103.97964			0.00	0	0.00	
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.20855			0.00	0	0.00	
CBL14		On 01/02/2019	Spot Bond	11.34000	105.13240	11.34000	105.10090			0.00	0	0.00	
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.78733			0.00	0	0.00	
CBL16		On 18/05/2017	Spot Bond	9.21500	101.41467	9.21500	101.38944			0.00	0	90,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.58042			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.78000		100.55714		11.78000	100.52587			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.81430			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.74294			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.12000		93.48327		10.12000	93.45777			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07000		121.18590		10.07000	114.87848			0.00	0	250,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.92000		111.08142		9.92000	111.05188			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.26000		115.96723		9.26000	115.93824			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.22826			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.57500		103.58168		11.57500	103.54949			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.74453			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.74489			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.00762			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.31048			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.25507			0.00	140,500,200	70,250,100.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.32618			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.92777			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.91763			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.97120			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.92821			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.93804			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.93804			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.70327			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		92.07257		100.00000	91.84963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000		92.07257	100.00000	91.84963				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		92.07257	100.00000	91.84963				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.94236				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		92.07257	100.00000	91.84963				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.29801				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00029				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.66156	10.11000	104.63351				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00029				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.31581				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	103.29879				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.87531	2.76000	114.77238				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		111.76000	3.14000	114.74099				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.46412	8.25000	102.44124				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00029				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00029				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.80342	3.10000	114.33978				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.58424	2.40000	114.13277				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.91529				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.92067				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.11379				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.12950				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.02500		102.66360	8.02500	102.64141				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.21133			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.19306			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07777			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.09226			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.07500	102.80285		8.07500	102.78050			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.07500	102.80285		8.07500	102.78050			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	8.12500	101.65172		8.12500	101.62948			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94074			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.93376			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.07353			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.07353			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	69.57651		100.17539	69.40584			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00037			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.60695			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93995			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40149			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.42937			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.92235		9.35000	102.89680			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.92235		9.35000	102.89680			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40092			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40211			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	100.67802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.66445			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83043			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83043			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83043			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83043			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83043			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.82560			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81739			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81739			0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81739			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81739			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81739			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81604			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.11000	104.40705		9.11000	104.38136			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.92999			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50188			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.88969			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93149			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62121			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91938			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94195			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94526				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46057				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.49083				0.00	3,000,000,000	3,000,000,000.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.49014				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94542				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.18799				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15599				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89755				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.83076				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.94401				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93457				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93457				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93457				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93457				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.69314				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.29172				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08484				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78654				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78922				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70981				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78922				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55627				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93612				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70984				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70984				0.00	0	230,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.70880			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.46814			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.61048			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.29494			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.86679			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.71539			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	117.11928			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	117.55343			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	120.92091			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.70225			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.74500	95.40357		10.74500	94.05066			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.26500	94.84607		11.26500	95.62233			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62380			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.93152			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.68462			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04095			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.00347			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.77629		8.80500	101.12502			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.94072			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05261			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	114.34791			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93768			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93646			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	99.93169			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90789			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90789			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90789			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93271			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.90395			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.92930			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62380			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.72486			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	103.81941			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.89381			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98730			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91963			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63443			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91233			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.92594			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.94482			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.93399			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97652			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.67454			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.89463			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21736			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.92250			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.53989			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.83459			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.53438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.23901			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	100.00000		18.00592		100.00000	17.83805			300,000,000,000,000.00	3,000,000,000	3,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.25083		7.01000	37.86377			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	143.73031			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.62500		97.23216		8.62500	129.86283			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.24000		32.07961		8.24000	140.75683			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.24000		32.47875		8.24000	141.08570			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.11499			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.00482			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38864			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38864			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.93989			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.94448			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.94363			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93949			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04095			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.94556			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.45421			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.57500		111.02857		8.57500	107.50025			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67500		101.49724		8.67500	101.47356			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.03000		113.52283		10.03000	113.49231			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.92500		105.45228		7.92500	105.42977			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.62000		108.49318		9.62000	108.46502			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.05500		96.25401		10.05500	96.22807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond		10.97000	96.60305		10.97000	96.57471			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.97000	89.50168		10.97000	89.47542			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.33285			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.35876			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27787			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82202			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30593			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89716			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.48000	91.47406		12.48000	95.01841			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.37438		100.00000	10.34127			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.81383			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.95000	98.70888		7.95000	97.97974			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.72681			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.90216			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.14649			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.44181			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.09718			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.91979			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.98410			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.08637			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.80500	118.61703		6.80500	118.59522			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.25000	109.08635		8.25000	109.06239			0.00	0	4,330,000,000.00
DV23	On 27/02/2023	Spot Bond		8.68500	111.25653		8.68500	111.23082			0.00	0	9,569,959,800.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12048			0.00	600,000,000	200,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.12119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.46085				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.88000		133.64538	7.88000	133.61731				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.88642				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
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		105.84247	0.10000	132.77050				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000		114.91280	2.24000	114.33756				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.25000		101.96647	2.25000	101.94443				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000		101.87679	2.33000	102.12598				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.52000		109.09967	9.52000	109.07209				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.37000		109.84751	9.37000	109.81973				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.02000		101.38991	10.02000	101.36253				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.62500		90.06888	10.62500	93.96458				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.50653				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.86783				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.06031				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.64189				0.00	900,000,000	300,000,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.42701				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		81.26411	100.00000	81.08108				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		68.48772	100.00000	68.48771				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		98.03454	100.00000	97.78572				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ202U	On 12/03/2014	Spot Bond	100.00000	85.80101	100.00000	85.61035				2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.35867	3.00000	127.32855				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.98500	108.62778	10.98500	108.59622				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.07465				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.13660				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.45092				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.70000	84.71361	9.70000	98.00525				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.45192				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.34469				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.61171				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.56068				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.54088				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.62348				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.59902				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.51745				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.53323				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.49815				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.52147				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.49348				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.51293				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.45500	104.37861	6.45500	104.36038				0.00	0	240,000,000.00
ES18	On 20/04/2018	Spot Bond	7.49500	107.87920	7.49500	107.85739				74,950,000,000,000.00	10,000,000,000	27,770,000,000.00
ES23	On 25/01/2023	Spot Bond	8.35000	114.32710	8.35000	114.30168				186,205,000,000,000.00	22,300,000,000	48,420,000,000.00
ES26	On 02/04/2026	Spot Bond	8.83500	94.34442	8.83500	94.32201				35,340,000,000,000.00	4,000,000,000	13,031,518,100.00
ES33	On 15/09/2033	Spot Bond	9.68000	82.88939	9.67500	82.90488				0.00	0	48,523,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	9.87500	88.22121		9.87500	88.19786			59,250,000,000,000.00	6,000,000,000	12,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41172			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11097			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.82271			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.31268			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.52942			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.16005			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.44857		100.00000	11.42084			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.14116		100.00000	11.11417			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.92500	103.79066		6.92500	103.77114			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.18000	101.49684		9.18000	97.22612			0.00	0	70,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.11323			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11316			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.03565			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.20836			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.98000	109.74983		10.98000	103.72479			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.31489			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17500	125.21917		2.17500	126.03235			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23500	129.20049		2.23500	263.10057			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.49500	97.99718		2.49500	103.66185			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.79000	98.33643		2.79000	145.91020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	2.60500	113.19565		2.60500	195.18395			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.23500	113.55027		7.23500	113.52798			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.02400	58.48053		8.02400	57.76570			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49300	37.34680		9.49300	36.42981			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	36.08317		9.73000	35.16185			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37748			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.65265			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	104.57497			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.14148			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.63375			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.63375			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.35168			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.62253			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93190			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00033			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.94242			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93578			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.97502			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.95864		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.95864		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00032			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93251			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91691			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90995			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.52253			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90018			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93374			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.96675		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92135			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90567			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92907			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92414			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91052			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91716			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90650			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90059			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91076			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91364			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92290			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92438			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90437			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90559			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90896			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90420			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91922			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.52592		100.09221	12.49521			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94056			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.64280			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.93194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.92282			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.58056			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	107.09369			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93653			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.94294			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93743			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.91569			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01397			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.07675			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93867			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	53.97871		13.22500	53.95921			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.94261			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.94253			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.91674			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93957			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.74000	88.80523		3.74000	91.85305			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93662			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93662			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.53590			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62380			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.75627			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.94072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.94228			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.94868			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.93111			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.66680			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.93771			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.10482			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.91979			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.93809			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		100.00000	1.54446		100.00000	1.45754		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.19470			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.93700			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93749			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.30979			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.94776			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00416			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.41500	119.54663		3.41500	115.32827			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.93615			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.93542			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.39500	109.49299		3.39500	115.49243			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.16134		1.12000	120.99567			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.41500	106.52675		3.41500	115.32827			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.89292		2.10000	122.52604			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.87659		2.17000	126.02535			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14263			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.02797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00044			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00046			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.94559			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.93668			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.88170			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.92467			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.92775			0.00	1,640,000,000	1,640,000,000.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93555			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00036			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93563			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	105.14133			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.36445			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.13927			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.01789		100.00000	7.99826			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.09381		100.00000	14.04883			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	141.71880		4.24000	141.68052			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.19373			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.96028			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.45351			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.52286			0.00	0	271,300,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.30591			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.40228			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.94893			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.74500	124.05190		2.74500	252.61263			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.24500	129.09711		2.24500	262.88998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond		2.96500	121.90721		2.96500	248.24383			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.54500	102.53985		2.54500	122.72354			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.93646			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.07500	126.97076		2.07500	123.06254			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12811			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35415			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.81470			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.89422			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.89000	93.01431		2.89000	92.99271			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.49114		104.97509	14.45367			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.33183		101.07593	18.28600			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.15077		100.44759	11.12306			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06416			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.86755		100.76967	15.87549			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		2.43500	103.19690		2.43500	103.17413			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09199			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.45500	96.35561		2.45500	104.06879			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.26068			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.48500	96.07294		2.48500	103.76341			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.40245			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.44500	127.05002		2.44500	327.79817			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.77138			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.72396			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.68683			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.38095			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.31745			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.64784			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.33430			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.79000		104.35875		5.79000	104.34230			28,141,716,000,000.00	4,860,400,000	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.13500		105.35111		6.13500	105.33352			4,908,000,000,000.00	800,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.19500		104.02993		7.19500	104.00963			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.73500		104.63117		7.73500	104.60924			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.94000		111.06383		7.94000	111.04008			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.54000		102.90666		8.54000	102.88289			0.00	0	90,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.81000		107.79402		8.81000	101.52624			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.46500		91.93175		9.46500	91.90827			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.66000		107.50903		9.66000	107.48116			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.51500		95.05158		10.51500	95.02511			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55000		78.19995		10.55000	78.17787			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.95714			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.95456			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.95256			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.95175			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94968			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94642			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.93342			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.66611			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.28679			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.02500	103.03996		9.02500	103.01497			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			640,000,000.00	6,400	6,400.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.70251			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.08822			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.38675			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.64952			0.00	3,000,000,000	1,500,000,000.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.64926			0.00	3,000,000,000	1,500,000,000.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.64849			0.00	2,800,000,000	1,400,000,000.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.65003			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.10116			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.43490			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.89157			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.91305			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.95455			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.00602			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.07745			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	100.14791			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.42234			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.13910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.11416			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.42079			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02455			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00004		100.00000	0.00004			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.83816			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.88765			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20130			0.00	0	710,000,000.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.06616			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.06842			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.77460			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.83954			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.79032			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.67324			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	101.06136			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.61256	103.09076		7.61256	102.09144			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	101.11569			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.96568	103.13760		7.96568	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	101.18552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond		8.41645	103.20268		8.41645	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	101.27084			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16412			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30224			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35360			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.02000	112.44505		8.02000	112.42102			0.00	0	10,150,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.01500	131.50029		2.01500	267.78544			0.00	0	8,893,300,000.00
HWAY24	On 07/12/2024	Spot Bond		1.99500	134.54497		1.99500	268.21626			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.57000	100.64204		9.57000	100.61647			0.00	0	700,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.59000	100.42178		9.59000	100.39621			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	42.88811		100.00000	42.69744			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	12.48311		100.00000	12.42762			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	63.40997		100.00000	62.93403			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	35.33973		100.00000	35.07447			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.46936		100.00000	21.30821			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.91473		100.00000	10.83280			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.90000	109.92799		1.84500	110.50361			18,383,640,000,000.00	9,675,600,000	66,945,424,800.00
I2038	On 31/01/2038	Spot Bond		2.29000	108.15476		2.29000	108.13140			7,000,988,000,000.00	3,057,200,000	23,169,987,900.00
I2046	On 31/03/2046	Spot Bond		2.41000	104.41684		2.41000	104.39387			17,570,346,000,000.00	7,290,600,000	43,362,873,700.00
I2050	On 31/12/2050	Spot Bond		2.39000	112.08949		2.39000	112.06496			6,484,548,000,000.00	2,713,200,000	20,855,962,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.12500	106.49137		7.12500	106.47077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.10266			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.87149			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.18725			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.74000		102.72470		6.74000	102.70604			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.62500		106.26296		7.62500	106.24100			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.37500		108.23453		8.37500	108.21000			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.67000		101.92051		6.67000	101.90230			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.97564			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.50130			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.81573		4.09000	112.78593			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.44500		104.68853		7.44500	104.66774			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.72192			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.76861			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.73534		0.94000	126.82849			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14500		105.53122		2.14500	126.30508			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.95598			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.12673			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.04500		104.40145		8.04500	104.37883			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.14112			0.00	3,500,000,000	3,500,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.86992			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.55293			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.61000		97.49593		8.61000	97.47347			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.11000		94.52842		9.11000	94.50554			0.00	0	50,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.22829			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.12500		86.14743		8.12500	98.69906			7,150,000,000,000.00	880,000,000	220,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond		9.16000	101.93386		9.16000	103.07510			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78343			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.80903			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.38500	101.51768		7.38500	102.40970			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.39000	100.99389		8.39000	101.99303			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00289		100.00000	0.00288			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92778			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.97361			0.00	0	20,000,000.00
IDCG03	On 22/10/2020	Spot Bond		8.77000	104.50487		8.77000	99.08539			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.81737		5.00000	100.80369			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.81737		5.00000	100.80369			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.89655		5.00000	101.88287			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.81737		5.00000	100.80369			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.04479		4.00000	101.03373			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.69110			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.59476			0.00	2,655,467,600	2,500,000,000.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.85682			0.00	2,655,467,600	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.33704		9.20000	109.31002			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.57146			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.57146			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.61177			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.36777		100.00000	7.34952			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.90747			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.67641			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.56823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond		9.12500	102.02792		9.12500	102.00278			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34015			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51760			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.10683			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.13499			0.00	2,540,000,000	2,540,000,000.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.22400	100.00000		6.20457			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	66.66671	100.00000		66.66670			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	92.63959	100.00000		92.40506			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	81.11111	100.00000		80.93126			0.00	0	20,000,000,000.00
INA402	On 07/01/2014	Spot Bond		5.25000	99.71315		5.25000	99.61315			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.60581		5.35000	99.50412		19,260,000,000,000.00		3,600,000,000	1,800,000,000.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.50412		5.35000	99.40263			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.35000	99.40263		5.35000	99.30135			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.35000	99.30135		5.35000	99.20028			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.35000	99.20028		5.35000	99.09942			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.45000	99.08274		5.45000	98.98023			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.45000	98.98023		5.45000	98.87794			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.45000	98.87794		5.45000	98.77586		106,275,000,000,000.00		19,500,000,000	19,500,000,000.00
INA411	On 11/03/2014	Spot Bond		5.45000	98.77586		5.45000	98.67398			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.72539			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.51406			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.79501			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.83459	104.81586		10.83459	103.94182			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.83459	102.66556		10.83459	102.53499			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.87787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18483			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88097			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.34451		6.50000	101.32671			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93457			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.35821			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43963			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43963			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.54367			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.64377			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.14375			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29206			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.98806			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06210			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.56771			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.60546			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27780			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.87495			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.93668			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.24038			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.40959			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.30452			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.95304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING236	On 20/12/2014	Spot Bond	100.00000		33.91746	100.00000	29.62963				0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.11941				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		86.03496	100.00000	85.83854				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.92050				0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.26224				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.29053				0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.14873				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.17484				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.19229				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.13500		103.47602	8.13500	103.45336				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.13000		102.77665	6.13000	102.75968			1,839,000,000,000.00	300,000,000	100,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.93813				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.52500		106.14373	8.52500	106.11925				0.00	0	100,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.29648				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.28649				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.48270				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.87586				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.30500		108.27529	8.30500	102.98458				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.01628				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.24033				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23500		97.60518	3.23500	116.81537				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.97000		94.72297	3.97000	127.20825				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.59526				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.40327				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.37818			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.09888			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.79981			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.84500	90.16521		3.84500	90.92909			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.84500	90.09005		3.84500	97.11703			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.04824			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.73656			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.10683			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.68000	108.66098		11.68000	108.62691			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.14080			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.97000	93.71772		3.97000	127.20825			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.31397			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97807			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.45145			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.68456		5.25000	99.58461		15,750,000,000,000.00	3,000,000,000	1,500,000,000.00	
IVA403		On 16/01/2014	Spot Bond	5.35000	99.57673		5.35000	99.47510			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.47510		5.35000	99.37367			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.37367		5.35000	99.27246			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.27246		5.35000	99.17144			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.15703		5.35000	99.07064			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.45000	99.05343		5.45000	98.95098			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	98.95098		5.45000	98.84875			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	98.84875		5.45000	98.74673			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126		3,530,000,000,000,000.00	35,300,000,000	19,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.68735			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.89734			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92307			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.86143			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28020			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.77665			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.75921			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.56415			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.77333			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.45523			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.49091			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.27344			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.17494			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18366			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20112			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.12256			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05360			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89729			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.96483			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.57027			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.79271			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.58943			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078			30,000,000,000,000.00	300,000,000	100,000,000.00	
JDC04U	On 13/03/2014	Spot Bond	100.00000		82.30446	100.00000	82.12196			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		82.38806	100.00000	82.14286				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		71.15010	100.00000	71.01167				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.91526				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		42.51389	100.00000	42.41089				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.17341				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.33015	100.00000	14.29544				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.23854				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		45.67780	100.00000	45.33495				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		48.74085	100.00000	48.37500				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		56.60289	100.00000	56.42617				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.23710				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.05919				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.62000		140.81001	8.62000	140.77719				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.26546				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.65265				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.86390				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62500		99.68939	8.62500	99.66652				0.00	0	150,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.77500		69.17526	8.77500	97.56520				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.26000		101.16809	9.26000	102.62595				0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.10584				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.12500		99.40395	11.12500	99.37439				0.00	0	11,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.11647				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.71311				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.76521				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.82762				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.70584			0.00	600,000,000	200,000,000.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.65695			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.01259			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.40873			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.16473			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.83566			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		76.20042	100.00000	76.04167				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		45.14105	100.00000	45.04087				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		45.67780	100.00000	45.33495				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	100.00000		3.29614	100.00000	3.26698			6,000,000,000,000,000.00	60,000,000,000	80,000,000,000.00	
MAQ10U	On 30/12/2013	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		36.75926	100.00000	100.00000				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.56887			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.59215			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.52815			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.21856			0.00	1,500,000,000	500,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.06182			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.77866			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.52285			0.00	0	30,000,000.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.19831			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.68936			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.10832			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.11764			0.00	0	30,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.54280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.59067			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.95718			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		91.46914		100.00000	91.24440			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		87.14268		100.00000	86.93860			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		95.44413		100.00000	95.20127			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		52.35534		100.00000	52.22569			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		40.77685		100.00000	40.67807			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.61346		100.00000	16.57277			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		40.56021		100.00000	40.46087			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53000		103.66873		8.53000	103.64494			0.00	0	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.07426			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.06838			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	100.00000		33.19914		100.00000	32.46506		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.19696			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.20633			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.25308			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.07704			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.23404			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.86000		103.52770		7.86000	103.50578			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.60000		107.18435		8.60000	107.15983			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.44500		107.64105		9.44500	107.61406			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.42000		103.72546		5.42000	103.71022			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.95213			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.95010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond		9.46000	105.86558		9.46000	103.39313			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.12500	104.40233		7.12500	104.38214			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33533			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.78500	100.42605		8.78500	100.40234			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.10133		100.00000	9.06042			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32071			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.48500	100.41178		8.48500	100.38885			0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.55000	106.37181		6.55000	106.35319		7,860,000,000,000.00		1,200,000,000	450,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.22500	107.12580		7.22500	107.10513			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.43000	109.48586		8.43000	109.46130			0.00	0	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	90.12346		100.00000	89.90148		60,000,000,000,000.00		600,000,000	200,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.26233		100.89771	6.24704			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.34593		100.61875	6.33046			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	100.55695			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.56599			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.57580			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.58472			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.58903			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.64290			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.70546			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.26257		100.00000	0.26193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.26257	100.00000	0.26193				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.90500		96.73634	8.90500	96.71306				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.07500		101.58528	7.07500	102.32614				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.13007				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.98000		105.03993	8.98000	100.15381				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.24179				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.57154				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.02087				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.73596				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.67323				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.86275				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.30748				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.82500		108.73380	6.82500	108.71364				0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.32393				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.45000		116.24524	8.45000	116.21866				0.00	0	70,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.79500		32.84724	10.79500	32.83801				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.37500		104.45693	7.37500	104.43615				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.07686				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.13876				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.53000		102.43569	6.53000	102.41768				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.55381				0.00	150,000,000	150,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.57500		105.85035	7.57500	105.82861				0.00	0	20,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.48968				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.43183			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.59275			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39884			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23873			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.28803			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.80607			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.27171			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	100.98530			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.07896			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.91723			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30571			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.93660			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17019			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.08507			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.28959			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.62059			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94743			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.95069			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.31540			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.95267			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.94950			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.94955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		8.07500	106.59297		8.07500	106.56966			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.17039			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.37102			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.68000	103.61157		5.68000	103.59558		68,160,000,000,000.00	12,000,000,000	3,070,000,000.00	
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.09672			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.87500	112.72011		11.87500	112.68420			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.18597			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.89198			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.21065			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.30687			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.25500	159.69603		2.25500	159.66157			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.51000	107.89551		8.51000	107.87107			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
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.10389			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.14000	106.79395		9.14000	106.94876			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.44020			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.63805			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.41727			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.41313			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.43010			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.34000	106.77325		9.34000	108.21614			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.44709			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.43015			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.44026			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.54000	106.75284		9.54000	106.90203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.47417			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.45387			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.44703			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.57524			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.53413			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.46056			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.57500	103.15362		6.57500	103.13548			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.27000	116.49866		8.27000	116.47273			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.70000	123.22798		8.70000	123.19900			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.15000	165.16696		2.15000	165.13178			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.30000	124.16468		9.30000	124.13368			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.09708			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.06769			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.12213			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.83462			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.61057			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89416			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.39947			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.51501			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.21338		100.00000	16.17410			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	29.79512		100.00000	29.72294			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.35500	105.68736		6.35500	105.66921			0.00	0	60,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.65054		100.00000	9.62716			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.02000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	46.00111		100.00000	45.88967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.92424		0.00		300,000,000	100,000,000.00	
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.06516		0.00		0	0.00	
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.70603		0.00		600,000,000	200,000,000.00	
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.56264		0.00		0	0.00	
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.51253		0.00		0	0.00	
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.38195		0.00		0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.90603		0.00		0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.23738		0.00		0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30741		0.00		0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00003		0.00		0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00003		0.00		0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00004		0.00		0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.84802		0.00		0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.87520		0.00		0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.88743		0.00		0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.91460		0.00		0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.03136		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.05850			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.57453			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.93054			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.12500		108.73978		6.12500	108.72166			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30000		96.20136		5.30000	96.18746			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.04000		38.80744		8.04000	38.79908			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.10500		115.51658		6.12500	115.46213		5,339,499,640,959,000.00	74,610,915,800	14,089,260,500.00	
R158	On 15/09/2015	Spot Bond	6.12500		115.48137		6.12500	115.46213			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.02500		90.18504		6.02500	90.17025			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.12500		121.82827		6.12500	121.80797			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.95500		85.14585		5.95500	85.13205			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.22000		117.92605		8.22000	117.90010		4,138,301,502,744,000.00	03,443,005,200	32,690,251,700.00	
R187P	On 21/12/2026	Spot Bond	7.96000		36.22655		7.96000	36.21883			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.88000		33.86951		7.88000	33.86236			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74500		273.72729		1.74500	273.67200		4,428,810,000,000.00	2,538,000,000	26,656,400,000.00	
R201	On 21/12/2014	Spot Bond	4.93000		103.64187		4.93000	103.62809		9,860,000,000,000.00	2,000,000,000	94,420,500,000.00	
R202	On 07/12/2033	Spot Bond	2.11500		209.99380		2.11500	209.94929		25,975,550,160,000.00	12,281,584,000	66,008,464,000.00	
R2023	On 28/02/2023	Spot Bond	7.84000		101.73358		7.85500	101.61532		1,883,258,160,000,000.00	40,211,500,000	77,194,864,200.00	
R203	On 15/09/2017	Spot Bond	6.90000		106.50935		6.92500	106.40595		1,621,500,000,000,000.00	35,000,000,000	72,490,609,100.00	
R2030	On 31/01/2030	Spot Bond	8.83500		97.87545		8.83500	95.89967		1,123,730,718,000,000.00	27,190,800,000	53,379,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.11000		97.37420		9.11000	97.35064		388,997,000,000,000.00	42,700,000,000	88,391,353,500.00	
R204	On 21/12/2018	Spot Bond	7.16000		103.41928		7.18000	103.31471		1,974,434,440,000,000.00	75,759,000,000	72,591,451,500.00	
R2048	On 28/02/2048	Spot Bond	9.18500		98.09471		9.18500	98.07038		358,215,000,000,000.00	39,000,000,000	38,858,000,000.00	
R206	On 15/01/2014	Spot Bond	5.24000		103.33462		5.25000	103.31903		158,373,760,000,000.00	30,224,000,000	70,700,000,000.00	
R207	On 15/01/2020	Spot Bond	7.44500		102.12546		7.46000	102.03333		1,467,642,528,500,000.00	97,131,300,000	53,240,933,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.61000	96.70822		7.62000	96.63486			2,290,992,348,469,000.00	01,050,242,900	11,348,445,200.00
R209	On 31/03/2036	Spot Bond		9.02500	74.89257		9.02000	74.91202			6,202,621,530,392,500.00	87,271,083,700	49,525,006,300.00
R210	On 31/03/2028	Spot Bond		2.03000	159.69100		2.07000	158.89755			8,333,556,000,000.00	4,105,200,000	22,511,883,600.00
R211	On 31/01/2017	Spot Bond		0.24000	129.53300		0.24000	129.51218			1,339,632,000,000.00	5,581,800,000	22,505,900,000.00
R212	On 31/01/2022	Spot Bond		1.50000	132.36077		1.57500	131.61721			8,365,800,000,000.00	5,577,200,000	67,913,982,400.00
R213	On 28/02/2031	Spot Bond		8.82500	86.09250		8.82500	86.07196			4,120,422,883,592,500.00	66,903,442,900	17,819,174,400.00
R214	On 28/02/2041	Spot Bond		9.12500	75.71298		9.12500	75.69432			604,826,900,000,000.00	66,282,400,000	80,533,224,200.00
R225C	On 15/03/2014	Spot Bond		4.79000	98.87116		4.79000	98.85834			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.90000	96.47956		4.90000	96.46666			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.18500	92.72313		6.18500	92.70753			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.02500	90.18504		6.02500	90.17025			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.94500	87.70015		5.94500	87.68596			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.95500	85.14585		5.95500	85.13205			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.96500	99.95921		4.96500	99.94562			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.98500	97.52874		4.98500	97.51562			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.93500	95.20378		4.93500	95.19110			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.09500	91.34271		6.09500	91.32773			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.96500	88.86629		5.96500	88.85202			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.94500	86.33466		5.94500	86.32084			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.00500	83.69563		6.00500	83.68210			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.90000	78.82156		6.90000	78.80696			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.95000	76.04546		6.95000	76.03127			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.18500	72.74345		7.18500	72.72942			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.16500	70.28870		7.16500	70.27518			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.14500	67.92991		7.14500	67.91688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.13500	65.62488		7.13500	65.61231			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.42000	62.24040		7.42000	62.22802			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.40000	60.09506		7.40000	60.08313			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.54000	57.36662		7.54000	57.35502			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.51000	55.41062		7.51000	55.39946			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.48000	53.53680		7.48000	53.52606			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.45000	51.74134		7.45000	51.73100			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.41000	50.06645		7.41000	50.05649			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.37000	48.46450		7.37000	48.45492			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.16000	43.15214		8.16000	43.14271			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.12000	41.63634		8.12000	41.62729			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.08000	40.18927		8.08000	40.18057			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.04000	38.80744		8.04000	38.79908			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.00000	37.48757		8.00000	37.47954			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.96000	36.22655		7.96000	36.21883			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.92000	35.02146		7.92000	35.01402			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.88000	33.86951		7.88000	33.86236			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00029			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52512			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.47368			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.53248			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.37656			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.71447		100.00000	13.68125			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.02055		100.00000	4.01081			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.14417			0.00	300,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.19904			0.00	600,000,000	200,000,000.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.40090			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02620			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41738			0.00	0	0.00
RDFO08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.90365			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.10042			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.49183			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.25838			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.78407			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.14647			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.17558			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.03291			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03769			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.52827			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.34342			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.25371			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	101.29033			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.25984			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.43730			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28053			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28053			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.25087			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.52744			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.15404			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.99709		12.35000	106.96225			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.17467			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.83261		100.00000	12.80152			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.14256			0.00	300,000,000	100,000,000.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.58353			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.53465			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.28343			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.38628			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.49131			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.50693		100.00000	1.50319			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.22898		100.00000	10.20420			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.07897		100.00000	15.04244			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.43486		100.00000	12.41963			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.98776		100.00000	26.78519			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.14968			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.97488			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.92000		107.13321		8.92000	107.10753			0.00	0	640,000,000.00
RW23	On 10/12/2023	Spot Bond	9.10500		97.00841		9.10500	102.79803			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.97500		89.01189		9.97500	102.26951			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.26764			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.42500		109.51046		7.42500	109.48841			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.44430			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.97500		102.68041		8.97500	102.65564			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.07558			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.00021			0.00	0	30,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.96348			0.00	0	20,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.10715			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.08539			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.37500	103.64403		7.37500	103.62329			0.00	0	1,140,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.78000	100.23145		8.78000	100.20779			0.00	0	450,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	132.32294		1.84000	132.29515			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.58500	112.95066		7.58500	112.92744			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.44500	113.18998		7.44500	113.16713			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.37500	113.30990		7.37500	113.28724			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.32500	101.88439		8.32500	101.86143			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.52000	113.06168		7.52000	113.03864			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.48500	113.12153		7.48500	113.09857			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.18975			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.86839			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43108			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.97500	105.07180		7.97500	105.04911			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68376			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36118			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.89563			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.89166			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.27000	104.71175		9.27000	104.68583			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.87000	102.17014		9.87000	102.14296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.64813			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79158			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.69668			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.40868			0.00	0	271,300,000.00
SBS25	On 24/05/2019	Spot Bond	8.67000		101.42957		8.67000	101.40579			0.00	0	250,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		6.69858		100.00000	6.64080			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.92000		95.16600		8.92000	95.14306			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.32000		96.77841		9.32000	96.75407			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.30500		114.51234		7.30500	114.49002			0.00	0	100,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.27500		128.78754		2.27500	262.25936			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.73534		0.94000	126.82849			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.71000			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		8.65407		100.00000	8.63264			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.51189		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		111.17939		1.51000	124.69218			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.34451		6.50000	101.32671			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97387			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.46489			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.93113			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.95500		103.49765		8.95500	103.47288			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.10332			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.25882			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.88808			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.90639			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.77949			0.00	600,000,000	200,000,000.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.99727	100.00000	10.91473				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	100.00000		18.72246	100.00000	18.57882			2,000,000,000,000,000.00	20,000,000,000		0.00
SLI2	On 15/08/2016	Spot Bond	7.42500		108.51465	7.42500	108.49315				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.78000		100.99448	8.78000	102.61013				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.32500		101.88439	8.32500	101.86143				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.55438				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.46967				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.61648				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.47325				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.89199				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.02500		103.34891	8.02500	108.13033				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.33390				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.29740				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.12936				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.30000		95.54272	9.30000	95.51887				0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.29411				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.80798				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.02136				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.22800		88.51358	9.22800	88.49165				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.29000		88.21731	9.29000	88.19531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	6.17500	102.40941	6.17500	102.39239			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.72000	96.24180	8.72000	96.21948			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98155			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.10500	102.58174	8.10500	102.55922			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.02500	113.91216	7.02500	113.89044			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.59500	102.28526	2.59500	102.65231			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.13000	99.42808	8.13000	99.38790			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.51018			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.52731			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.39471			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.64000	106.16495	9.64000	106.18839			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.25786			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.26652			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98274			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.05500	77.17724	10.05500	77.30479			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.25443			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98546			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.49027			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.38778			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.38838			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.28639			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.18044			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.13365			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.07595			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.08880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.07677			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.07461			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.98803			0.00	5,200,000,000	1,300,000,000.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.97016			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.88023			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.81819			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.76114			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57844			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.58500	112.48752		6.58500	112.46749			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.82000	103.23217		8.82000	103.20769			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	71.09988		100.00000	70.94338			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	61.57750		100.00000	61.42833			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	19.76648		100.00000	19.71860			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		5.90000	102.50069		5.90000	102.48436			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98611			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.70440			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43963			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25942			0.00	0	60,000,000.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.04408			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.82068			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.37500	106.46289		7.37500	106.44195			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.47025			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.05369			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.08617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.24483		7.83000	103.22328			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03582			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07643			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.95970			0.00	0	210,000,000.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.03582			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.07643			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.71324		7.16000	102.94831			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.15595			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14946			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.30507			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28401			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.91830			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.84590			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.03420			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08617			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.74879		8.73000	103.52412			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.73572			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76948			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.65000	95.99517		8.65000	100.61734			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.15919			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.81600			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.30183			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.92637			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.80566			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.29671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09238			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.69921		101.06155	6.68282			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.02933			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.21479			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.17541			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.24026			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.92473			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04498			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.06786			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08421			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.06786			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.08421			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.09238			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05806			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08421			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17408			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.17408			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17408			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30473			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33737			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29656			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.94842			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.98908			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97282			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.36358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		7.97500	106.58622		7.97500	106.56332			0.00	0	70,000,000.00
TL20	On 22/02/2020	Spot Bond		7.63500	97.05728		7.63500	97.01214			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.85500	105.47065		7.85500	105.44821			0.00	0	9,830,000,000.00
TN20	On 17/09/2020	Spot Bond		8.77000	111.31098		8.77000	111.28459			0.00	0	30,511,000,000.00
TN23	On 06/11/2023	Spot Bond		9.05500	112.47215		9.05500	112.44464			0.00	0	13,438,100,000.00
TN25	On 19/08/2025	Spot Bond		9.37000	104.01002		9.37000	103.98414			0.00	0	17,028,600,000.00
TN27	On 14/11/2027	Spot Bond		9.37000	97.20831		9.37000	97.18373			0.00	0	11,515,900,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84535			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.44360			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.72661			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.57892			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.59546			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.59711			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.67847			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.84708			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.18978			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.23831			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.26739			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.65259		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.66123		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.66991		100.00000	9.64497			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.24715			0.00	300,000,000	100,000,000.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.22184			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.11566			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.86237			0.00	300,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.61440			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.85250			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.65921			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.62108			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.39822			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.42460			0.00	300,000,000	100,000,000.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.98804			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.70493			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.54809			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	100.00000	67.46765		100.00000	67.34317			0.00	0	15,000,000,000.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.00267			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	74.66482		100.00000	73.80722			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.94369			0.00	1,500,000,000	1,500,000,000.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.91420			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.79624			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.53093			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.49030			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.43158			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	100.00000	94.71929		100.00000	94.48657		3,230,000,000,000,000.00		32,300,000,000	32,300,000,000.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.05349			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.49030			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.91760			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.49211			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.02000	111.89526		9.02000	111.86800			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.34831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15447			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.58704			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.26500	105.51716		9.26500	105.49076			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22817			0.00	300,000,000	100,000,000.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.84089			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.69232			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.71760			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.71872			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37956			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42229			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.48500	114.03994		6.48500	114.01984			0.00	0	9,760,000,000.00
WS05	On 01/08/2018	Spot Bond		0.72000	242.67520		0.72000	242.63303			86,400,000,000.00	120,000,000	3,060,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.42500	103.98970		6.42500	103.97154			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.43000	105.18474		7.43000	105.16354			0.00	0	8,720,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.73500	106.02443		7.73500	106.00220			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.08500	105.01526		8.08500	104.99227			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.16000	105.10713		8.16000	105.08390			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.07500	91.22123		6.07500	91.20639			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.95500	98.62102		4.95500	98.60782			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.96500	97.40873		4.96500	97.39575			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.00500	89.71075		6.00500	89.69616			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		4.94500	95.46413		4.94500	95.45125			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.07500	91.20639		6.07500	91.19156			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.12500	66.71217		7.12500	66.69927			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	27.96402		100.00000	27.91097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
Total for j-Bonds :										63,571,656,938,817,000.00	13,159,916,300	65 879 270 100.00
Grand Total:										63,571,661,112,627,800.00	13,160,300,409	165 882 041 113.00