



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/11/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 27/11/2013	Any day expiry	10.34110	10.34110		10.35770	10.35770		13.25	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,041.10160	2.04110	2,057.70290	2.05770	2,041.102	27.93	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00160	0.00000	0.00290	0.00000	0.002	27.93	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	911.38340	0.91138	928.05210	0.92805	911.383	17.69	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.28340	0.00028	0.35210	0.00035	0.283	17.69	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.29740	0.00030	0.36810	0.00037	0.297	17.58	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	901.39740	0.90140	918.06810	0.91807	901.397	17.58	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	891.41210	0.89141	908.08500	0.90808	891.412	17.48	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.31210	0.00031	0.38500	0.00039	0.312	17.48	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	791.61340	0.79161	808.31090	0.80831	791.613	16.47	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.51340	0.00051	0.61090	0.00061	0.513	16.47	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	1.13950	0.00114	1.28220	0.00128	1.140	14.96	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	642.23950	0.64224	658.98220	0.65898	642.239	14.96	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	265.27190	0.26527	281.55640	0.28156	265.272	13.35	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	24.17190	0.02417	23.85640	0.02386	24.172	13.35	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	76.34300	0.07634	87.22790	0.08723	76.343	13.74	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	145.24300	0.14524	139.52790	0.13953	145.243	13.74	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	16.63730	0.01664	21.00340	0.02100	16.637	16.46	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	425.53730	0.42554	413.30340	0.41330	425.537	16.46	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.36520	10.36520	10.38170	10.38170		13.64	153,581,168.40	14,817	620,374.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,965.20080	2.96520	2,981.70110	2.98170	2,965.201	27.29	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00080	0.00000	0.00110	0.00000	0.001	27.29	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,365.20230	2.36520	2,381.70290	2.38170	2,365.202	22.29	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00230	0.00000	0.00290	0.00000	0.002	22.29	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.04690	0.00005	0.05270	0.00005	0.047	17.84	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,615.24690	1.61525	1,631.75270	1.63175	1,615.247	17.84	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,465.30580	1.46531	1,481.81610	1.48182	1,465.306	17.20	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.10580	0.00011	0.11610	0.00012	0.106	17.20	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,437.42300	1.43742	1,453.93440	1.45393	1,437.423	17.08	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.12300	0.00012	0.13440	0.00013	0.123	17.08	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.16100	0.00016	0.17460	0.00017	0.161	16.86	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,387.46100	1.38746	1,403.97460	1.40397	1,387.461	16.86	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,365.38130	1.36538	1,381.89600	1.38190	1,365.381	16.76	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.18130	0.00018	0.19600	0.00020	0.181	16.76	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call	1,337.51060	1.33751	1,354.02670	1.35403	1,337.511	16.64	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put	0.21060	0.00021	0.22670	0.00023	0.211	16.64	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Put	0.30970	0.00031	0.33000	0.00033	0.310	16.33	0.00	0	12,600.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Call	1,265.50970	1.26551	1,282.03000	1.28203	1,265.510	16.33	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Call	1,165.72710	1.16573	1,182.25390	1.18225	1,165.727	15.90	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Put	0.52710	0.00053	0.55390	0.00055	0.527	15.90	0.00	0	30,750.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Call	966.69120	0.96669	983.22620	0.98323	966.691	15.02	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Put	1.49120	0.00149	1.52620	0.00153	1.491	15.02	0.00	0	5,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Put	2.45770	0.00246	2.48500	0.00249	2.458	14.55	0.00	0	34,850.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Call	867.65770	0.86766	884.18500	0.88418	867.658	14.55	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Call	818.35010	0.81835	834.86650	0.83487	818.350	14.32	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Put	3.15010	0.00315	3.16650	0.00317	3.150	14.32	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Call	779.03870	0.77904	795.54120	0.79554	779.039	14.13	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Put	3.83870	0.00384	3.84120	0.00384	3.839	14.13	0.00	0	20,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	4.03250	0.00403	4.03070	0.00403	4.033	14.09	0.00	0	24,700.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	769.23250	0.76923	785.73070	0.78573	769.233	14.09	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call	681.46510	0.68147	697.90240	0.69790	681.465	13.67	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put	6.26510	0.00627	6.20240	0.00620	6.265	13.67	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Call	671.77710	0.67178	688.20460	0.68820	671.777	13.62	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Put	6.57710	0.00658	6.50460	0.00650	6.577	13.62	0.00	0	400.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Put	7.98210	0.00798	7.86270	0.00786	7.982	13.43	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Call	633.18210	0.63318	649.56270	0.64956	633.182	13.43	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Call	623.57610	0.62358	639.94290	0.63994	623.576	13.39	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Put	8.37610	0.00838	8.24290	0.00824	8.376	13.39	0.00	0	5,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Call	575.84420	0.57584	592.12570	0.59213	575.844	13.15	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Put	10.64420	0.01064	10.42570	0.01043	10.644	13.15	0.00	0	21,500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Put	13.49230	0.01349	13.15710	0.01316	13.492	12.92	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Call	528.69230	0.52869	544.85710	0.54486	528.692	12.92	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Call	482.26310	0.48226	498.27100	0.49827	482.263	12.69	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Put	17.06310	0.01706	16.57100	0.01657	17.063	12.69	0.00	0	4,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Call	430.10810	0.43011	445.83490	0.44583	430.108	12.80	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Put	24.90810	0.02491	24.13490	0.02413	24.908	12.80	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Put	31.49510	0.03150	30.48210	0.03048	31.495	12.88	0.00	0	5,602.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Call	396.69510	0.39670	412.18210	0.41218	396.695	12.88	119,008.53	300	26,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Call	318.72930	0.31873	333.41320	0.33341	318.729	13.07	0.00	0	250.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Put	53.52930	0.05353	51.71320	0.05171	53.529	13.07	0.00	0	300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Call	290.02550	0.29003	304.30380	0.30430	290.025	13.15	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Put	64.82550	0.06483	62.60380	0.06260	64.826	13.15	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Put	67.88730	0.06789	65.55690	0.06556	67.887	13.17	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Call	283.08730	0.28309	297.25690	0.29726	283.087	13.17	0.00	0	4,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Call	249.87040	0.24987	263.45290	0.26345	249.870	13.26	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Put	84.67040	0.08467	81.75290	0.08175	84.670	13.26	84,670.40	1,000	1,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Call	243.52710	0.24353	256.98390	0.25698	243.527	13.28	0.00	0	21,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Put	88.32710	0.08833	85.28390	0.08528	88.327	13.28	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Put	103.97200	0.10397	100.40050	0.10040	103.972	13.36	0.00	0	5,300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Call	219.17200	0.21917	232.10050	0.23210	219.172	13.36	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call	207.61140	0.20761	220.26130	0.22026	207.611	13.39	0.00	0	750.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put	112.41140	0.11241	108.56130	0.10856	112.411	13.39	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	191.04470	0.19104	203.26060	0.20326	191.045	13.45	0.00	0	5,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	125.84470	0.12584	121.56060	0.12156	125.845	13.45	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Put	155.48820	0.15549	150.28670	0.15029	155.488	13.57	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Call	160.68820	0.16069	171.98670	0.17199	160.688	13.57	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Call	142.47510	0.14248	153.13640	0.15314	142.475	13.64	0.00	0	20,100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Put	177.27510	0.17728	171.43640	0.17144	177.275	13.64	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Call	114.04170	0.11404	123.49100	0.12349	114.042	14.09	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Put	228.84170	0.22884	221.79100	0.22179	228.842	14.09	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.50	Put	242.60630	0.24261	235.25870	0.23526	242.606	14.20	0.00	0	300.00	

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	10.50	Call	107.80630		0.10781		116.95870	0.11696	107.806	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	104.81120		0.10481		113.81640	0.11382	104.811	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	249.61120		0.24961		242.11640	0.24212	249.611	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	93.60400		0.09360		102.03120	0.10203	93.604	14.48	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	278.40400		0.27840		270.33120	0.27033	278.404	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	285.78790		0.28579		277.57350	0.27757	285.788	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	90.98790		0.09099		99.27350	0.09927	90.988	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	81.21670		0.08122		88.94900	0.08895	81.217	14.76	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	316.01670		0.31602		307.24900	0.30725	316.017	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	70.44390		0.07044		77.51720	0.07752	70.444	15.04	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	355.24390		0.35524		345.81720	0.34582	355.244	15.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	395.89970		0.39590		385.85330	0.38585	395.900	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	61.09970		0.06110		67.55330	0.06755	61.100	15.32	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	46.01910		0.04602		51.35910	0.05136	46.019	15.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	480.81910		0.48082		469.65910	0.46966	480.819	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	41.12010		0.04112		46.06200	0.04606	41.120	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	515.92010		0.51592		504.36200	0.50436	515.920	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	587.77410		0.58777		575.50430	0.57550	587.774	16.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	32.97410		0.03297		37.20430	0.03720	32.974	16.57	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	26.74520		0.02675		30.37950	0.03038	26.745	17.06	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	661.54520		0.66155		648.67950	0.64868	661.545	17.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	18.33140		0.01833		21.07360	0.02107	18.331	17.99	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	803.13140		0.80313		789.37360	0.78937	803.131	17.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	851.03760		0.85104		837.03790	0.83704	851.038	18.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	16.23760		0.01624		18.73790	0.01874	16.238	18.30	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	11.45040		0.01145		13.35860	0.01336	11.450	19.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	996.25040		0.99625		981.65860	0.98166	996.250	19.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	8.09720		0.00810		9.55020	0.00955	8.097	20.10	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,142.89720		1.14290		1,127.85020	1.12785	1,142.897	20.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,339.76950		1.33977		1,324.25420	1.32425	1,339.770	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	4.96950		0.00497		5.95420	0.00595	4.969	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	2.51890		0.00252		3.08420	0.00308	2.519	22.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,637.31890		1.63732		1,621.38420	1.62138	1,637.319	22.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	1.23890		0.00124		1.55120	0.00155	1.239	24.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,986.03890		1.98604		1,969.85120	1.96985	1,986.039	24.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.93860		0.00094		1.18550	0.00119	0.939	24.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,135.73860		2.13574		2,119.48550	2.11949	2,135.739	24.90	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.38100		10.38100		10.39800	10.39800		13.53	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	836.65060		0.83665		853.54600	0.85355	836.651	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	5.65060		0.00565		5.54600	0.00555	5.651	13.80	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	797.76250		0.79776		814.62050	0.81462	797.763	13.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	6.76250		0.00676		6.62050	0.00662	6.763	13.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	788.07140		0.78807		804.91880	0.80492	788.071	13.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	7.07140		0.00707		6.91880	0.00692	7.071	13.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	778.39340		0.77839		795.22940	0.79523	778.393	13.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	7.39340		0.00739		7.22940	0.00723	7.393	13.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	348.49410		0.34849		363.06690	0.36307	348.494	12.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	67.49410		0.06749		65.06690	0.06507	67.494	12.95	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	134.19200		0.13419		143.54330	0.14354	134.192	14.08	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	263.19200		0.26319		255.54330	0.25554	263.192	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	60.99410		0.06099		66.60810	0.06661	60.994	15.74	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	519.99410		0.51999		508.60810	0.50861	519.994	15.74	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.39920		10.39920		10.41680	10.41680		13.52	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	54.76800		0.05477		0.00000	0.00000	54.768	12.74	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	453.96800		0.45397		0.00000	0.00000	453.968	12.74	341,400.00	800	400.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	168.98430		0.16898		178.89710	0.17890	168.984	13.98	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	269.78430		0.26978		262.09710	0.26210	269.784	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry			10.43990		10.43990		10.45770	10.45770		13.78	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,140.29620		2.14030	2,158.09610	2.15810		2,140.296	17.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.39620		0.00040	0.39610	0.00040		0.396	17.44	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	434.82980		0.43483	448.95570	0.44896		434.830	13.02	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	114.92980		0.11493	111.25570	0.11126		114.930	13.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	232.12020		0.23212	242.35540	0.24236		232.120	14.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	302.22020		0.30222	294.65540	0.29466		302.220	14.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	228.46760		0.22847	238.60340	0.23860		228.468	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	308.56760		0.30857	300.90340	0.30090		308.568	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	224.86990		0.22487	234.90670	0.23491		224.870	14.11	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	314.96990		0.31497	307.20670	0.30721		314.970	14.11	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.48470		10.48470	10.50290	10.50290			14.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.20640		0.00121	1.18710	0.00119		1.206	16.81	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,185.90640		2.18591	2,204.08710	2.20409		2,185.906	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	102.74250		0.10274	99.58120	0.09958		102.743	12.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	587.44250		0.58744	602.48120	0.60248		587.443	12.89	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	281.80160		0.28180	292.04020	0.29204		281.802	14.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	367.10160		0.36710	359.14020	0.35914		367.102	14.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	278.22120		0.27822	288.37640	0.28838		278.221	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	373.52120		0.37352	365.47640	0.36548		373.521	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	274.69000		0.27469	284.76200	0.28476		274.690	14.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	379.99000		0.37999	371.86200	0.37186		379.990	14.47	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.48630		10.48630	10.50440	10.50440			14.15	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	263.50120		0.26350	273.21580	0.27322		263.501	14.63	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	407.20120		0.40720	398.81580	0.39882		407.201	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.48780		10.48780	10.50600	10.50600			14.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	9.28340		0.00928	9.01220	0.00901		9.283	14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,407.08340		1.40708	1,425.01220	1.42501		1,407.083	14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,397.31670		1.39732	1,415.23750	1.41524		1,397.317	14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	9.51670		0.00952	9.23750	0.00924		9.517	14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,387.55570		1.38756	1,405.46820	1.40547		1,387.556	14.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	9.75570		0.00976	9.46820	0.00947		9.756	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.51430		10.51430	10.53240	10.53240			14.24	515,200.70	49	92,482.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,814.88180		2.81488	2,832.97630	2.83298		2,814.882	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.58180		0.00058	0.57630	0.00058		0.582	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,315.95540		2.31596	2,334.02640	2.33403		2,315.955	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.65540		0.00166	1.62640	0.00163		1.655	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,819.47870		1.81948	1,837.45250	1.83745		1,819.479	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	5.17870		0.00518	5.05250	0.00505		5.179	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,282.90200		1.28290	1,300.44820	1.30045		1,282.902	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	18.60200		0.01860	18.04820	0.01805		18.602	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	967.54640		0.96755	984.32370	0.98432		967.546	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	43.24640		0.04325	41.92370	0.04192		43.246	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	958.74000		0.95874	975.48280	0.97548		958.740	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	44.44000		0.04444	43.08280	0.04308		44.440	13.21	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	949.95890		0.94996	966.66660	0.96667		949.959	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	45.65890		0.04566	44.26660	0.04427		45.659	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	872.18740		0.87219	888.54870	0.88855		872.187	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	57.88740		0.05789	56.14870	0.05615		57.887	13.17	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	830.02800		0.83003	846.17230	0.84617		830.028	13.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	65.72800		0.06573	63.77230	0.06377		65.728	13.15	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	788.67990		0.78868	804.58880	0.80459		788.680	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	74.37990		0.07438	72.18880	0.07219		74.380	13.13	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	708.61560		0.70862	723.99800	0.72400		708.616	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	94.31560		0.09432	91.59800	0.09160		94.316	13.08	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	632.37910		0.63238	647.15980	0.64716		632.379	13.04	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	118.07910		0.11808	114.75980	0.11476		118.079	13.04	0.00	0	0.00

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	10.15	Call	535.04910	0.53505	548.74760	0.54875	548.74760	535.049	13.40	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	170.74910	0.17075	166.34760	0.16635	166.34760	170.749	13.40	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Call	505.25620	0.50526	518.57400	0.51857	518.57400	505.256	13.52	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Put	190.95620	0.19096	186.17400	0.18617	186.17400	190.956	13.52	0.00	0	33,901.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Call	493.70890	0.49371	506.87240	0.50687	506.87240	493.709	13.57	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Put	199.40890	0.19941	194.47240	0.19447	194.47240	199.409	13.57	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	476.78070	0.47678	489.71080	0.48971	489.71080	476.781	13.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	212.48070	0.21248	207.31080	0.20731	207.31080	212.481	13.64	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	449.60980	0.44961	462.14690	0.46215	462.14690	449.610	13.76	0.00	0	40,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	235.30980	0.23531	229.74690	0.22975	229.74690	235.310	13.76	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	428.80110	0.42880	441.02110	0.44102	441.02110	428.801	13.85	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	254.50110	0.25450	248.62110	0.24862	248.62110	254.501	13.85	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	423.72500	0.42373	435.86550	0.43587	435.86550	423.725	13.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	259.42500	0.25942	253.46550	0.25347	253.46550	259.425	13.88	0.00	0	3,100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	399.10290	0.39910	410.84510	0.41085	410.84510	399.103	14.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	284.80290	0.28480	278.44510	0.27845	278.44510	284.803	14.00	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	375.71610	0.37572	387.05950	0.38706	387.05950	375.716	14.12	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	311.41610	0.31142	304.65950	0.30466	304.65950	311.416	14.12	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	353.53290	0.35353	364.47900	0.36448	364.47900	353.533	14.24	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	339.23290	0.33923	332.07900	0.33208	332.07900	339.233	14.24	0.00	0	300.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	315.21600	0.31522	325.39530	0.32540	325.39530	315.216	14.58	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	400.91600	0.40092	392.99530	0.39300	392.99530	400.916	14.58	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	311.62830	0.31163	321.73240	0.32173	321.73240	311.628	14.62	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	407.32830	0.40733	399.33240	0.39933	399.33240	407.328	14.62	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	297.70010	0.29770	307.50670	0.30751	307.50670	297.700	14.76	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	433.40010	0.43340	425.10670	0.42511	425.10670	433.400	14.76	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	281.20740	0.28121	290.65020	0.29065	290.65020	281.207	14.93	0.00	0	20,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	466.90740	0.46691	458.25020	0.45825	458.25020	466.907	14.93	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	237.37710	0.23738	245.78750	0.24579	245.78750	237.377	15.45	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	573.07710	0.57308	563.38750	0.56339	563.38750	573.077	15.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	201.00350	0.20100	208.47680	0.20848	208.47680	201.003	15.97	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	686.70350	0.68670	676.07680	0.67608	676.07680	686.704	15.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	180.45210	0.18045	187.35790	0.18736	187.35790	180.452	16.32	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	766.15210	0.76615	754.95790	0.75496	754.95790	766.152	16.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	171.18760	0.17119	177.82730	0.17783	177.82730	171.188	16.50	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	806.88760	0.80689	795.42730	0.79543	795.42730	806.888	16.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	162.49120	0.16249	168.87550	0.16888	168.87550	162.491	16.68	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	848.19120	0.84819	836.47550	0.83648	836.47550	848.191	16.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	154.32510	0.15433	160.46470	0.16046	160.46470	154.325	16.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	890.02510	0.89003	878.06470	0.87806	878.06470	890.025	16.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	120.37910	0.12038	125.44330	0.12544	125.44330	120.379	17.76	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,106.07910	1.10608	1,093.04330	1.09304	1,093.04330	1,106.079	17.76	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	95.08910	0.09509	99.28680	0.09929	99.28680	95.089	18.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,330.78910	1.33079	1,316.88680	1.31689	1,316.88680	1,330.789	18.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	76.28050	0.07628	79.78840	0.07979	79.78840	76.281	19.51	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,561.98050	1.56198	1,547.38840	1.54739	1,547.38840	1,561.980	19.51	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	62.20870	0.06221	65.16980	0.06517	65.16980	62.209	20.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,797.90870	1.79791	1,782.76980	1.78277	1,782.76980	1,797.909	20.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	51.56550	0.05157	54.09230	0.05409	54.09230	51.566	21.25	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	2,037.26550	2.03727	2,021.69230	2.02169	2,021.69230	2,037.265	21.25	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	47.50950	0.04751	49.85570	0.04986	49.85570	47.509	21.90	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,183.20950	2.18321	2,167.45570	2.16746	2,167.45570	2,183.210	21.90	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	47.00840	0.04701	49.32380	0.04932	49.32380	47.008	22.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	2,232.70840	2.23271	2,216.92380	2.21692	2,216.92380	2,232.708	22.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	45.71130	0.04571	47.94480	0.04794	47.94480	45.711	23.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2,381.41130	2.38141	2,365.54480	2.36554	2,365.54480	2,381.411	23.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	44.68770	0.04469	46.85300	0.04685	46.85300	44.688	23.94	0.00	0	0.00

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	13.00	Put	2,530.38770	2.53039	2,514.45300	2.51445	2,530.388	23.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	22.41780	0.02242	23.61520	0.02362	22.418	27.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,758.11780	3.75812	3,741.21520	3.74122	3,758.118	27.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	17.01720	0.01702	17.97590	0.01798	17.017	27.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,002.71720	4.00272	3,985.57590	3.98558	4,002.717	27.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.51750	10.51750	10.53550	10.53550		14.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,441.20870	1.44121	1,458.82710	1.45883	1,441.209	14.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	13.70870	0.01371	13.32710	0.01333	13.709	14.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,431.52530	1.43153	1,449.13380	1.44913	1,431.525	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	14.02530	0.01403	13.63380	0.01363	14.025	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,421.84890	1.42185	1,439.44710	1.43945	1,421.849	14.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	14.34890	0.01435	13.94710	0.01395	14.349	14.30	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.52840	10.52840	10.54640	10.54640		14.45	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,230.77100	2.23077	2,248.72350	2.24872	2,230.771	16.36	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.37100	0.00237	2.32350	0.00232	2.371	16.36	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	587.63690	0.58764	601.58870	0.60159	587.637	13.35	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	159.23690	0.15924	155.18870	0.15519	159.237	13.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.62370	10.62370	10.64180	10.64180		14.80	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	829.87020	0.82987	844.63100	0.84463	829.870	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	146.17020	0.14617	142.83100	0.14283	146.170	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	822.53110	0.82253	837.24100	0.83724	822.531	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	148.83110	0.14883	145.44100	0.14544	148.831	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	815.22870	0.81523	829.88720	0.82989	815.229	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	151.52870	0.15153	148.08720	0.14809	151.529	13.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.65260	10.65260	10.67060	10.67060		15.01	0.00	0	31,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.15190	0.00515	5.05240	0.00505	5.152	16.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,657.75190	2.65775	2,675.65240	2.67565	2,657.752	16.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,214.28310	2.21428	2,232.03290	2.23203	2,214.283	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.68310	0.01168	11.43290	0.01143	11.683	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.44150	0.01644	16.07820	0.01608	16.442	15.39	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,029.04150	2.02904	2,046.67820	2.04668	2,029.041	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,922.66870	1.92267	1,940.21910	1.94022	1,922.669	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	20.06870	0.02007	19.61910	0.01962	20.069	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,893.77750	1.89378	1,911.30140	1.91130	1,893.778	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	21.17750	0.02118	20.70140	0.02070	21.178	15.11	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	31.18240	0.03118	30.46630	0.03047	31.182	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,683.78240	1.68378	1,701.06630	1.70107	1,683.782	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,496.42370	1.49642	1,513.40380	1.51340	1,496.424	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	43.82370	0.04382	42.80380	0.04280	43.824	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,145.05550	1.14506	1,161.11900	1.16112	1,145.056	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	82.45550	0.08246	80.51900	0.08052	82.455	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	83.75540	0.08376	81.78840	0.08179	83.755	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,136.35540	1.13636	1,152.38840	1.15239	1,136.355	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,127.67520	1.12768	1,143.67750	1.14368	1,127.675	13.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	85.07520	0.08508	83.07750	0.08308	85.075	13.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,013.14130	1.01314	1,028.62160	1.02862	1,013.141	13.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	110.54130	0.11054	108.02160	0.10802	110.541	13.41	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	121.67240	0.12167	118.94020	0.11894	121.672	13.43	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	974.27240	0.97427	989.54020	0.98954	974.272	13.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	848.08510	0.84809	862.55910	0.86256	848.085	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	165.48510	0.16549	161.95910	0.16196	165.485	13.50	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	819.79700	0.81980	834.06910	0.83407	819.797	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	177.19700	0.17720	173.46910	0.17347	177.197	13.51	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	215.67060	0.21567	211.30580	0.21131	215.671	13.56	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	738.27060	0.73827	751.90580	0.75191	738.271	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	427.03670	0.42704	436.82830	0.43683	427.037	15.29	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	574.43670	0.57444	566.22830	0.56623	574.437	15.29	0.00	0	0.00

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	11.60	Call	235.76980	0.23577	242.08030	0.24208	235.770	17.59	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	1,183.16980	1.18317	1,171.48030	1.17148	1,183.170	17.59	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	1,440.15050	1.44015	1,427.52770	1.42753	1,440.150	18.43	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	192.75050	0.19275	198.12770	0.19813	192.750	18.43	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	180.56980	0.18057	185.67170	0.18567	180.570	18.70	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,527.96980	1.52797	1,515.07170	1.51507	1,527.970	18.70	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	159.19880	0.15920	163.80250	0.16380	159.199	19.25	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,706.59880	1.70660	1,693.20250	1.69320	1,706.599	19.25	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,742.75470	1.74275	1,729.26670	1.72927	1,742.755	19.36	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	155.35470	0.15535	159.86670	0.15987	155.355	19.36	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	133.32390	0.13332	137.29640	0.13730	133.324	20.06	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,980.72390	1.98072	1,966.69640	1.96670	1,980.724	20.06	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	109.51020	0.10951	112.85620	0.11286	109.510	21.26	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	2,356.91020	2.35691	2,342.25620	2.34226	2,356.910	21.26	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			10.66070	10.66070	10.67860	10.67860		15.01	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Put	21.80580	0.02181	21.32150	0.02132	21.806	15.07	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Call	1,902.50580	1.90251	1,919.92150	1.91992	1,902.506	15.07	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Call	748.54260	0.74854	762.10860	0.76211	748.543	13.56	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Put	217.84260	0.21784	213.50860	0.21351	217.843	13.56	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Call	161.17700	0.16118	165.74340	0.16574	161.177	19.32	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Put	1,740.47700	1.74048	1,727.14340	1.72714	1,740.477	19.32	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry			10.76280	10.76280	10.78400	10.78400		15.34	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Call	976.86380	0.97686	993.57210	0.99357	976.864	13.72	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Put	204.06380	0.20406	199.57210	0.19957	204.064	13.72	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Call	969.98910	0.96999	986.64440	0.98664	969.989	13.73	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Put	207.18910	0.20719	202.64440	0.20264	207.189	13.73	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Call	963.14540	0.96315	979.74740	0.97975	963.145	13.74	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Put	210.34540	0.21035	205.74740	0.20575	210.345	13.74	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Call	765.88320	0.76588	780.65840	0.78066	765.883	14.13	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Put	333.08320	0.33308	326.65840	0.32666	333.083	14.13	0.00	0	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Call	261.91730	0.26192	268.63770	0.26864	261.917	18.53	0.00	0	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Put	1,569.11730	1.56912	1,554.63770	1.55464	1,569.117	18.53	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future			10.78830	10.78830	10.82680	10.82680		15.36	107,883.00	10	1,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Call	2,899.06010	2.89906	2,937.02690	2.93703	2,899.060	16.72	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Put	10.76010	0.01076	10.22690	0.01023	10.760	16.72	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Call	2,409.90870	2.40991	2,447.32250	2.44732	2,409.909	15.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Put	21.60870	0.02161	20.52250	0.02052	21.609	15.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Call	1,932.97100	1.93297	1,969.26470	1.96926	1,932.971	14.68	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Put	44.67100	0.04467	42.46470	0.04246	44.671	14.68	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Call	1,840.23450	1.84023	1,876.19380	1.87619	1,840.235	14.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Put	51.93450	0.05193	49.39380	0.04939	51.934	14.54	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Call	1,568.46260	1.56846	1,603.16390	1.60316	1,568.463	14.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Put	80.16260	0.08016	76.36390	0.07636	80.163	14.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Call	1,308.83700	1.30884	1,341.83490	1.34183	1,308.837	13.70	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Put	120.53700	0.12054	115.03490	0.11503	120.537	13.70	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	1,077.73130	1.07773	1,108.30560	1.10831	1,077.731	13.71	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	189.43130	0.18943	181.50560	0.18151	189.431	13.71	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Call	1,008.11900	1.00812	1,037.75280	1.03775	1,008.119	13.79	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Put	219.81900	0.21982	210.95280	0.21095	219.819	13.79	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	825.82710	0.82583	852.52200	0.85252	825.827	14.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	327.52710	0.32753	315.72200	0.31572	327.527	14.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	820.55640	0.82056	847.14290	0.84714	820.556	14.10	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	332.25640	0.33226	320.34290	0.32034	332.256	14.10	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	815.32040	0.81532	841.79870	0.84180	815.320	14.13	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	337.02040	0.33702	324.99870	0.32500	337.020	14.13	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	545.26720	0.54527	565.23970	0.56524	545.267	15.73	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	706.96720	0.70697	688.43970	0.68844	706.967	15.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	301.14790		0.30115		313.47780	0.31348	301.148	18.28	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,512.84790		1.51285		1,486.67780	1.48668	1,512.848	18.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	286.00180		0.28600		297.79630	0.29780	286.002	18.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,597.70180		1.59770		1,570.99630	1.57100	1,597.702	18.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	224.61930		0.22462		234.14910	0.23415	224.619	19.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,036.31930		2.03632		2,007.34910	2.00735	2,036.319	19.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	187.97400		0.18797		195.90800	0.19591	187.974	21.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,549.67400		2.54967		2,519.10800	2.51911	2,549.674	21.35	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.84130		10.84130		10.91590	10.91590		15.63	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	983.11810		0.98312		1,037.02680	1.03703	983.118	14.05	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	301.81810		0.30182		281.12680	0.28113	301.818	14.05	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	377.81650		0.37782		403.88050	0.40388	377.817	17.94	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,446.51650		1.44652		1,397.98050	1.39798	1,446.516	17.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.90510		10.90510		10.98580	10.98580		15.91	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,926.16510		2.92617		3,004.85860	3.00486	2,926.165	16.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	21.06510		0.02107		19.05860	0.01906	21.065	16.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,491.45070		2.49145		2,568.71980	2.56872	2,491.451	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	36.35070		0.03635		32.91980	0.03292	36.351	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	38.55840		0.03856		34.92380	0.03492	38.558	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,443.65840		2.44366		2,520.72380	2.52072	2,443.658	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,395.98610		2.39599		2,472.83730	2.47284	2,395.986	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	40.88610		0.04089		37.03730	0.03704	40.886	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,977.82210		1.97782		2,051.94120	2.05194	1,977.822	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	72.72210		0.07272		66.14120	0.06614	72.722	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	140.18020		0.14018		128.53210	0.12853	140.180	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,545.28020		1.54528		1,614.33210	1.61433	1,545.280	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,463.35430		1.46335		1,531.14070	1.53114	1,463.354	14.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	158.25430		0.15825		145.34070	0.14534	158.254	14.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,161.71420		1.16171		1,223.38130	1.22338	1,161.714	13.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	256.61420		0.25661		237.58130	0.23758	256.614	13.99	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	467.13460		0.46713		438.58500	0.43858	467.135	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	872.23460		0.87223		924.38500	0.92439	872.235	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	673.91340		0.67391		716.86700	0.71687	673.913	15.91	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	768.81340		0.76881		731.06700	0.73107	768.813	15.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	524.29750		0.52430		559.45740	0.55946	524.298	16.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,119.19750		1.11920		1,073.65740	1.07366	1,119.198	16.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,511.09550		1.51110		1,459.26200	1.45926	1,511.095	18.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	416.19550		0.41620		445.06200	0.44506	416.196	18.06	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.36520		10.36520		10.38170	10.38170		13.64	124,382.40	12	629.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	87,753.83630		0.87754		89,406.71160	0.89407	87,753.836	14.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	233.83630		0.00234		236.71160	0.00237	233.836	14.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	86,765.76890		0.86766		88,418.49540	0.88418	86,765.769	14.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	245.76890		0.00246		248.49540	0.00248	245.769	14.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	85,778.29890		0.85778		87,430.85610	0.87431	85,778.299	14.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	258.29890		0.00258		260.85610	0.00261	258.299	14.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	21,917.20400		0.21917		23,210.04710	0.23210	21,917.204	13.36	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	10,397.20400		0.10397		10,040.04710	0.10040	10,397.204	13.36	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	16,549.19220		0.16549		17,694.72420	0.17695	16,549.192	13.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	15,029.19220		0.15029		14,524.72420	0.14525	15,029.192	13.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	3,998.22770		0.03998		4,482.87760	0.04483	3,998.228	16.16	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	52,478.22770		0.52478		51,312.87760	0.51313	52,478.228	16.16	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.51430		10.51430		10.53240	10.53240		14.24	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	35,787.59660		0.35788		36,890.11860	0.36890	35,787.597	14.21	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	33,357.59660		0.33358		32,650.11860	0.32650	33,357.597	14.21	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	35,353.28820		0.35353		36,447.89960	0.36448	35,353.288	14.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	33,923.28820		0.33923		33,207.89960	0.33208	33,923.288	14.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	34,949.66940	0.34950	36,036.50230	0.36037	34,949.669	14.27	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	34,519.66940	0.34520	33,796.50230	0.33797	34,519.669	14.27	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.65260	10.65260	10.67060	10.67060		15.01	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	46,617.39850	0.46617	47,656.20430	0.47656	46,617.398	14.98	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	50,357.39850	0.50357	49,596.20430	0.49596	50,357.398	14.98	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	46,238.60670	0.46239	47,271.87340	0.47272	46,238.607	15.01	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	50,978.60670	0.50979	50,211.87340	0.50212	50,978.607	15.01	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	45,870.84280	0.45871	46,898.61740	0.46899	45,870.843	15.04	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	51,610.84280	0.51611	50,838.61740	0.50839	51,610.843	15.04	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.66970	16.66970	16.58080	16.58080		13.05	26,338,126.00	1,580	29,726.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,782.71810	1.78272	1,695.42390	1.69542	1,782.718	17.56	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	3.01810	0.00302	4.62390	0.00462	3.018	17.56	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,772.80450	1.77280	1,685.55030	1.68555	1,772.805	17.53	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	3.10450	0.00310	4.75030	0.00475	3.104	17.53	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,762.89340	1.76289	1,675.68030	1.67568	1,762.893	17.51	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	3.19340	0.00319	4.88030	0.00488	3.193	17.51	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.89610	16.89610	16.80820	16.80820		13.44	0.00	0	5,632.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	4,050.65610	4.05066	3,963.58260	3.96358	4,050.656	19.64	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	4.55610	0.00456	5.38260	0.00538	4.556	19.64	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,901.56400	3.90156	3,814.64480	3.81464	3,901.564	19.33	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	5.46400	0.00546	6.44480	0.00644	5.464	19.33	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,661.74210	2.66174	2,576.72900	2.57673	2,661.742	15.49	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	15.64210	0.01564	18.52900	0.01853	15.642	15.49	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,622.17460	2.62217	2,537.25110	2.53725	2,622.175	15.34	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	16.07460	0.01607	19.05110	0.01905	16.075	15.34	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,612.28470	2.61228	2,527.38420	2.52738	2,612.285	15.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	16.18470	0.01618	19.18420	0.01918	16.185	15.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,602.39590	2.60240	2,517.51850	2.51752	2,602.396	15.27	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	16.29590	0.01630	19.31850	0.01932	16.296	15.27	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	2,414.70910	2.41471	2,330.31690	2.33032	2,414.709	14.59	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	18.60910	0.01861	22.11690	0.02212	18.609	14.59	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	1,551.50480	1.55150	1,473.32360	1.47332	1,551.505	12.47	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	55.40480	0.05540	65.12360	0.06512	55.405	12.47	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	490.57510	0.49058	451.21270	0.45121	490.575	13.79	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	594.47510	0.59448	643.01270	0.64301	594.475	13.79	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	161.74680	0.16175	147.07550	0.14708	161.747	16.10	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	1,665.64680	1.66565	1,738.87550	1.73888	1,665.647	16.10	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			17.10580	17.10580	17.01640	17.01640		13.98	0.00	0	250.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,319.46050	1.31946	1,253.71470	1.25371	1,319.460	13.00	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	253.66050	0.25366	277.31470	0.27731	253.660	13.00	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	1,312.33430	1.31233	1,246.77770	1.24678	1,312.334	13.00	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	256.53430	0.25653	280.37770	0.28038	256.534	13.00	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	1,305.23040	1.30523	1,239.86350	1.23986	1,305.230	13.00	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	259.43040	0.25943	283.46350	0.28346	259.430	13.00	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Call	831.67810	0.83168	783.18550	0.78319	831.678	13.84	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Put	605.87810	0.60588	646.78550	0.64679	605.878	13.84	0.00	0	50.00
£ / R	On	15/09/2014		Foreign Exchange Future			17.30980	17.30980	17.25200	17.25200		14.54	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	1,128.75920	1.12876	1,095.21000	1.09521	1,128.759	14.04	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	658.95920	0.65896	683.21000	0.68321	658.959	14.04	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	1,123.90720	1.12391	1,090.46640	1.09047	1,123.907	14.06	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	664.10720	0.66411	688.46640	0.68847	664.107	14.06	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	1,119.06930	1.11907	1,085.73680	1.08574	1,119.069	14.07	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	669.26930	0.66927	693.73680	0.69374	669.269	14.07	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10372	0.10372	0.10434	0.10434		15.80	0.00	0	14,314.00

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	0.09	Call	1,374.75750	0.01375			1,436.04580	0.01436	1,374.758	22.11	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Put	2.35750	0.00002			2.04580	0.00002	2.358	22.11	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Call	424.92320	0.00425			477.31740	0.00477	424.923	15.80	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Put	52.52320	0.00053			43.31740	0.00043	52.523	15.80	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Call	35.13700	0.00035			46.38880	0.00046	35.137	18.32	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Put	662.73700	0.00663			612.38880	0.00612	662.737	18.32	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future			0.10529	0.10529			0.10593	0.10593		16.33	2,632.15	25	50.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.09	Call	1,547.57860	0.01548			1,609.25400	0.01609	1,547.579	16.36	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.09	Put	18.97860	0.00019			16.65400	0.00017	18.979	16.36	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.10	Call	708.13140	0.00708			756.37350	0.00756	708.131	16.33	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.10	Put	179.53140	0.00180			163.77350	0.00164	179.531	16.33	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.11	Call	257.10910	0.00257			282.51930	0.00283	257.109	18.24	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.11	Put	728.50910	0.00729			689.91930	0.00690	728.509	18.24	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			13.94780	13.94780			13.91780	13.91780		12.68	0.00	0	74,875.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2,747.81420	2.74781			2,717.82190	2.71782	2,747.814	20.66	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	0.01420	0.00001			0.02190	0.00002	0.014	20.66	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Call	2,504.83600	2.50484			2,474.85380	2.47485	2,504.836	19.87	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	0.03600	0.00004			0.05380	0.00005	0.036	19.87	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	2,454.84360	2.45484			2,424.86470	2.42486	2,454.844	19.71	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	0.04360	0.00004			0.06470	0.00006	0.044	19.71	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	2,404.85270	2.40485			2,374.87770	2.37488	2,404.853	19.54	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	0.05270	0.00005			0.07770	0.00008	0.053	19.54	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.25	Call	1,698.53870	1.69854			1,668.79690	1.66880	1,698.539	17.24	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.25	Put	0.73870	0.00074			0.99690	0.00100	0.739	17.24	0.00	0	22,875.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.30	Put	0.88710	0.00089			1.18950	0.00119	0.887	17.07	0.00	0	10,800.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.30	Call	1,648.68710	1.64869			1,618.98950	1.61899	1,648.687	17.07	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	1,449.63210	1.44963			1,420.19570	1.42020	1,449.632	16.42	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	1.83210	0.00183			2.39570	0.00240	1.832	16.42	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	1,350.06330	1.35006			1,320.74540	1.32075	1,350.063	15.79	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	2.26330	0.00226			2.94540	0.00295	2.263	15.79	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.70	Put	2.81820	0.00282			3.64910	0.00365	2.818	15.15	0.00	0	25,925.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.70	Call	1,250.61820	1.25062			1,221.44910	1.22145	1,250.618	15.15	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.75	Call	1,200.95510	1.20096			1,171.87480	1.17187	1,200.955	14.83	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.75	Put	3.15510	0.00316			4.07480	0.00407	3.155	14.83	0.00	0	800.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.85	Call	1,101.78290	1.10178			1,072.91590	1.07292	1,101.783	14.19	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.85	Put	3.98290	0.00398			5.11590	0.00512	3.983	14.19	0.00	0	15,000.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.95	Put	5.07960	0.00508			6.48650	0.00649	5.080	13.56	0.00	0	12,600.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.95	Call	1,002.87960	1.00288			974.28650	0.97429	1,002.880	13.56	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Call	855.27070	0.85527			827.24900	0.82725	855.271	12.60	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Put	7.47070	0.00747			9.44900	0.00945	7.471	12.60	0.00	0	6,100.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.20	Call	757.62650	0.75763			730.13970	0.73014	757.626	11.97	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.20	Put	9.82650	0.00983			12.33970	0.01234	9.826	11.97	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.40	Put	28.10250	0.02810			33.58710	0.03359	28.103	12.17	0.00	0	3,600.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.40	Call	575.90250	0.57590			551.38710	0.55139	575.903	12.17	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.00	Call	180.13100	0.18013			169.93180	0.16993	180.131	13.06	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.00	Put	232.33100	0.23233			252.13180	0.25213	232.331	13.06	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.15	Call	128.98000	0.12898			121.81500	0.12181	128.980	13.62	0.00	0	15,250.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.15	Put	331.18000	0.33118			354.01500	0.35401	331.180	13.62	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.40	Put	524.84970	0.52485			551.17070	0.55117	524.850	14.55	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.40	Call	72.64970	0.07265			68.97070	0.06897	72.650	14.55	0.00	0	12,600.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.65	Call	40.73400	0.04073			39.00070	0.03900	40.734	15.49	0.00	0	12,200.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.65	Put	742.93400	0.74293			771.20070	0.77120	742.934	15.49	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.05	Call	16.57320	0.01657			16.15770	0.01616	16.573	16.99	0.00	0	10,800.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.05	Put	1,118.77320	1.11877			1,148.35770	1.14836	1,118.773	16.99	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.35	Put	1,410.82850	1.41083			1,440.74350	1.44074	1,410.829	18.06	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.35	Call	8.62850	0.00863			8.54350	0.00854	8.629	18.06	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future			14.15060		14.15060		14.12230			13.46	0.00	0	26,912.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,686.28800		1.68629	1,660.03310	1.66003		1,686.288	13.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	25.68800		0.02569	27.73310	0.02773		25.688	13.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,676.60570		1.67661	1,650.37430	1.65037		1,676.606	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	26.00570		0.02601	28.07430	0.02807		26.006	13.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,666.92780		1.66693	1,640.72020	1.64072		1,666.928	13.55	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	26.32780		0.02633	28.42020	0.02842		26.328	13.55	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,531.93590		1.53194	1,506.09540	1.50610		1,531.936	13.07	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	31.33590		0.03134	33.79540	0.03380		31.336	13.07	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,346.91220		1.34691	1,321.99630	1.32200		1,346.912	12.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	46.31220		0.04631	49.69630	0.04970		46.312	12.84	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	153.99970		0.15400	149.68050	0.14968		154.000	16.45	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,353.39970		1.35340	1,377.38050	1.37738		1,353.400	16.45	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.34010		14.34010		14.31150			14.00	0.00	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	882.14470		0.88214	864.34610	0.86435		882.145	13.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	332.04470		0.33204	342.84610	0.34285		332.045	13.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	336.31810		0.33632	347.20350	0.34720		336.318	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	876.41810		0.87642	858.70350	0.85870		876.418	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	870.72630		0.87073	853.09570	0.85310		870.726	13.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	340.62630		0.34063	351.59570	0.35160		340.626	13.28	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.52720		14.52720		14.52660			14.50	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	847.10460		0.84710	847.98580	0.84799		847.105	14.25	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	659.90460		0.65990	661.38580	0.66139		659.905	14.25	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	842.77340		0.84277	843.65820	0.84366		842.773	14.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	665.57340		0.66557	667.05820	0.66706		665.573	14.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	838.46490		0.83846	839.35330	0.83935		838.465	14.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	671.26490		0.67126	672.75330	0.67275		671.265	14.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.68910		14.68910		14.74550			14.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	399.30220		0.39930	384.36640	0.38437		399.302	13.67	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,398.40220		1.39840	1,439.86640	1.43987		1,398.402	13.67	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,392.07950		1.39208	1,433.44530	1.43345		1,392.080	13.67	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	402.97950		0.40298	387.94530	0.38795		402.979	13.67	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,385.77220		1.38577	1,427.03940	1.42704		1,385.772	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	406.67220		0.40667	391.53940	0.39154		406.672	13.68	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.14761		110.14761		110.36893				0.00	0	0.00
2025	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	842.39000		0.84239	621.07000	0.62107		842.390	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	852.39000		0.85239	631.07000	0.63107		852.390	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	862.39000		0.86239	641.07000	0.64107		862.390	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.44564		106.44564		106.44388				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	544.36000		0.54436	546.12000	0.54612		544.360	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	554.36000		0.55436	556.12000	0.55612		554.360	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	564.36000		0.56436	566.12000	0.56612		564.360	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.45691		111.45691		111.45503				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,466.91000		1.46691	1,465.03000	1.46503		1,466.910	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,456.91000		1.45691	1,455.03000	1.45503		1,456.910	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	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
2050	On 06/02/2014	Bond Future	110.01	Call	1,446.91000		1.44691	1,445.03000	1.44503	1,446.910			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.15000		413.15000	412.96900	412.96900				0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.59300		418.59300	418.40900	418.40900				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			486.53000		486.53000	486.21000	486.21000				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			492.94100		492.94100	492.61600	492.61600				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.94400		437.94400	437.83300	437.83300				0.00	0	785.00
ALBI	On 08/05/2014	Index Future			443.71400		443.71400	443.60100	443.60100				0.00	0	85.00
ALBI	On 07/08/2014	Index Future			449.89700		449.89700	449.78300	449.78300				0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.62910		9.62910	9.64420	9.64420			11.90	962,910.00	100	9,634.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,329.43230		1.32943	1,344.55960	1.34456	1,329.432		18.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.33230		0.00033	0.35960	0.00036	0.332		18.67	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,030.52600		1.03053	1,045.68380	1.04568	1,030.526		17.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.42600		0.00143	1.48380	0.00148	1.426		17.13	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	25.61710		0.02562	24.69610	0.02470	25.617		12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	354.71710		0.35472	368.89610	0.36890	354.717		12.06	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	230.47120		0.23047	243.12410	0.24312	230.471		11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	61.37120		0.06137	58.92410	0.05892	61.371		11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	223.54330		0.22354	236.06750	0.23607	223.543		11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	64.44330		0.06444	61.86750	0.06187	64.443		11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	67.62640		0.06763	64.91800	0.06492	67.626		11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	216.72640		0.21673	229.11800	0.22912	216.726		11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	143.97870		0.14398	154.49550	0.15450	143.979		11.92	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	114.87870		0.11488	110.29550	0.11030	114.879		11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	6.35370		0.00635	7.65690	0.00766	6.354		13.72	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	677.25370		0.67725	663.45690	0.66346	677.254		13.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	3.05650		0.00306	3.75290	0.00375	3.056		16.28	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	973.95650		0.97396	959.55290	0.95955	973.956		16.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.70330		9.70330	9.71900	9.71900			11.89	0.00	0	2,863.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	383.34600		0.38335	394.46450	0.39446	383.346		11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	170.04600		0.17005	165.46450	0.16546	170.046		11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	377.29090		0.37729	388.32520	0.38833	377.291		11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	173.99090		0.17399	169.32520	0.16933	173.991		11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	371.29310		0.37129	382.24260	0.38224	371.293		11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	177.99310		0.17799	173.24260	0.17324	177.993		11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.77440		9.77440	9.79000	9.79000			12.10	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	309.35780		0.30936	317.57020	0.31757	309.358		12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	424.95780		0.42496	417.57020	0.41757	424.958		12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	431.04980		0.43105	423.59600	0.42360	431.050		12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	305.44980		0.30545	313.59600	0.31360	305.450		12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	301.58650		0.30159	309.66690	0.30967	301.587		12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	437.18650		0.43719	429.66690	0.42967	437.187		12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.83670		9.83670	9.87100	9.87100			12.22	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	593.55950		0.59356	616.03480	0.61603	593.559		12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	296.85950		0.29686	285.03480	0.28503	296.860		12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	587.78450		0.58778	610.14000	0.61014	587.784		12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	301.08450		0.30108	289.14000	0.28914	301.085		12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	582.05020		0.58205	604.28550	0.60429	582.050		12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	305.35020		0.30535	293.28550	0.29329	305.350		12.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.86290		9.86290		9.89580	9.89580		12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	109.84950		0.10985		126.82960	0.12683	109.850	13.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	186.94950		0.18695		171.02960	0.17103	186.950	13.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	106.20390		0.10620		122.83650	0.12284	106.204	13.07	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	193.30390		0.19330		177.03650	0.17704	193.304	13.07	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	102.65900		0.10266		118.94610	0.11895	102.659	13.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	199.75900		0.19976		183.14610	0.18315	199.759	13.11	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.97890		9.97890		10.01440	10.01440		12.67	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	310.94200		0.31094		331.48110	0.33148	310.942	12.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	272.04200		0.27204		257.08110	0.25708	272.042	12.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	306.08990		0.30609		326.43820	0.32644	306.090	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	277.18990		0.27719		262.03820	0.26204	277.190	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	301.29280		0.30129		321.45040	0.32145	301.293	12.64	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	282.39280		0.28239		267.05040	0.26705	282.393	12.64	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			105.81390		105.81390		-113.22570	-113.22570			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			663.21120		663.21120		669.26260	669.26260			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			533.26370		533.26370		546.94610	546.94610			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			310.10050		310.10050		292.10750	292.10750			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			19.69310		19.69310		21.96780	21.96780			0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			54.17840		54.17840		61.19420	61.19420			0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			109.14990		109.14990		-116.45830	-116.45830			0.00	0	2,304.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			742.87710		742.87710		750.21280	750.21280			0.00	0	1,499.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			676.89130		676.89130		683.68050	683.68050			0.00	0	26,600.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.30800		11.30800		11.29540	11.29540		13.38	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	535.80760		0.53581		525.62340	0.52562	535.808	12.73	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	17.80760		0.01781		20.22340	0.02022	17.808	12.73	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	526.88790		0.52689		516.80570	0.51681	526.888	12.75	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	18.88790		0.01889		21.40570	0.02141	18.888	12.75	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	518.01940		0.51802		508.04170	0.50804	518.019	12.76	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	20.01940		0.02002		22.64170	0.02264	20.019	12.76	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.48030		11.48030		11.46980	11.46980		13.92	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	462.99340		0.46299		458.15800	0.45816	462.993	13.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	272.69340		0.27269		278.35800	0.27836	272.693	13.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	457.77450		0.45777		452.99100	0.45299	457.774	13.67	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	277.47450		0.27747		283.19100	0.28319	277.475	13.67	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	452.60200		0.45260		447.87010	0.44787	452.602	13.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	282.30200		0.28230		288.07010	0.28807	282.302	13.69	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70380		1.70380		1.70630	1.70630		13.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	599.23300		0.05992		622.51480	0.06225	599.233	12.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	61.23300		0.00612		59.51480	0.00595	61.233	12.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	521.52140		0.05215		544.04300	0.05440	521.521	12.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	83.52140		0.00835		81.04300	0.00810	83.521	12.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	449.20430		0.04492		470.78310	0.04708	449.204	12.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	111.20430		0.01112		107.78310	0.01078	111.204	12.86	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72210		1.72210		1.72490	1.72490		13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	701.83670		0.07018		721.12040	0.07211	701.837	13.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	380.83670		0.03808		372.12040	0.03721	380.837	13.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	647.69250		0.06477		666.19570	0.06662	647.693	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	426.69250		0.04267		417.19570	0.04172	426.693	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	600.92190		0.06009		618.64380	0.06186	600.922	13.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	479.92190		0.04799		469.64380	0.04696	479.922	13.55	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.05016		113.05016		113.04802	113.04802			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,060.16000		2.06016		2,058.02000	2.05802	2,060.160		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	2,050.16000		2.05016		2,048.02000	2.04802	2,050.160		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	2,040.16000		2.04016		2,038.02000	2.03802	2,040.160		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.74664		83.59702		9.74283	83.62499			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	1,539.15000		1.53915		1,511.18000	1.51118	1,539.150		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	1,463.62000		1.46362		1,435.65000	1.43565	1,463.620		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	1,388.20000		1.38820		1,360.23000	1.36023	1,388.200		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.86727		80.91633		9.86333	80.94469			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	2,409.88000		2.40988		2,381.52000	2.38152	2,409.880		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	2,334.59000		2.33459		2,306.23000	2.30623	2,334.590		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	2,259.40000		2.25940		2,231.04000	2.23104	2,259.400		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			437.45300		437.45300		437.34900	437.34900			0.00	0	368.00
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	25,370.00000		2.53700		26,410.00000	2.64100	25,370.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	25,470.00000		2.54700		26,510.00000	2.65100	25,470.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	25,570.00000		2.55700		26,610.00000	2.66100	25,570.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			449.39200		449.39200		449.28600	449.28600			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	105,980.00000		10.59800		107,040.00000	10.70400	105,980.000		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	106,080.00000		10.60800		107,140.00000	10.71400	106,080.000		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	106,180.00000		10.61800		107,240.00000	10.72400	106,180.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014		Index Future	200.23600	200.23600		200.25000	200.25000			0.00	0	1,328.00
IGOV	On 08/05/2014		Index Future	202.89900	202.89900		202.91200	202.91200			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	542.18400	542.18400		541.95500	541.95500			0.00	0	186.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.20000	94.80000		5.19000	94.81000			0.00	0	100.00
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	5.23000	94.77000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.28000	94.72000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.33000	94.67000		5.35000	94.65000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.45000	94.55000		5.48000	94.52000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.72000	94.28000		5.75000	94.25000			0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.14000	93.86000		6.20000	93.80000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.43000	93.57000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.73000	93.27000		6.81000	93.19000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.05000	92.95000		7.10000	92.90000			0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.34000	92.66000		7.39000	92.61000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.55910	8.55910		8.54290	8.54290		9.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	422.59000	0.42259		407.39540	0.40740	422.590	9.98	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	3.49000	0.00349		4.49540	0.00450	3.490	9.98	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	412.96580	0.41297		397.85630	0.39786	412.966	9.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	3.86580	0.00387		4.95630	0.00496	3.866	9.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	403.37660	0.40338		388.35800	0.38836	403.377	9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	4.27660	0.00428		5.45800	0.00546	4.277	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.63590	8.63590		8.61920	8.61920		10.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	543.60540	0.54361		530.24820	0.53025	543.605	10.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	47.70540	0.04771		51.04820	0.05105	47.705	10.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	535.17310	0.53517		521.90060	0.52190	535.173	10.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	49.27310	0.04927		52.70060	0.05270	49.273	10.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	526.98510	0.52699		513.80590	0.51381	526.985	10.69	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	51.08510	0.05109		54.60590	0.05461	51.085	10.69	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.67560	9.67560	0.10334	9.62260	9.62260		16.24	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	1,688.58190	0.16886	0.10334	1,468.02310	0.14680	1,688.582	16.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,832.58190	0.18326	0.10334	2,142.02310	0.21420	1,832.582	16.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	1,640.32590	0.16403	0.10334	1,424.44500	0.14244	1,640.326	16.15	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,884.32590	0.18843	0.10334	2,198.44500	0.21984	1,884.326	16.15	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	1,592.97260	0.15930	0.10334	1,381.74450	0.13817	1,592.973	16.15	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,936.97260	0.19370	0.10334	2,255.74450	0.22557	1,936.973	16.15	0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.01750	101.80650		8.02906	101.73394			0.00	0	11,259.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,122.71000	1.12271		1,195.27000	1.19527	1,122.710		0.00	0	0.00
R023	On 06/02/2014	7.85	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	7.85	Put	1,059.03000		1.05903		1,131.59000	1.13159	1,059.030		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	995.39000		0.99539		1,067.95000	1.06795	995.390		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.12229		99.23124		8.13433	99.15769			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,323.41000		3.32341		3,396.96000	3.39696	3,323.410		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,259.66000		3.25966		3,333.21000	3.33321	3,259.660		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,195.96000		3.19596		3,269.51000	3.26951	3,195.960		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28746		116.28451		6.28345	116.29093		2.21	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	127.54000		0.12754		130.75000	0.13075	127.540		2.14	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,169.78000		1.16978		1,166.57000	1.16657	1,169.780		2.14	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	130.82000		0.13082		134.08000	0.13408	130.820		2.14	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,156.86000		1.15686		1,153.70000	1.15370	1,156.860		2.14	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	134.16000		0.13416		137.47000	0.13747	134.160		2.14	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,144.01000		1.14401		1,140.90000	1.14090	1,144.010		2.14	0	0.00
R157	On 08/05/2014	Bond Future			6.48242		111.00878		6.47763	111.01522		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	107.39000		0.10739		109.25000	0.10925	107.390		2.05	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,866.17000		1.86617		1,861.59000	1.86159	1,866.170		2.05	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	109.23000		0.10923		111.11000	0.11111	109.230		2.05	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,854.25000		1.85425		1,849.69000	1.84969	1,854.250		2.05	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	111.09000		0.11109		112.99000	0.11299	111.090		2.05	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,842.35000		1.84235		1,837.81000	1.83781	1,842.350		2.05	0	0.00
R157	On 07/08/2014	Bond Future			6.68027		112.55723		6.67408	112.56400		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	730.59000		0.73059		735.41000	0.73541	730.590		1.82	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	665.30000		0.66530		663.35000	0.66335	665.300		1.82	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	736.19000		0.73619		741.03000	0.74103	736.190		1.82	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	659.98000		0.65998		658.05000	0.65805	659.980		1.82	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	742.21000		0.74221		747.06000	0.74706	742.210		1.82	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	655.08000		0.65508		653.16000	0.65316	655.080		1.82	0	0.00
R157	On 06/11/2014	Bond Future			7.03775		107.29873		7.02958	107.30561		1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	364.83000		0.36483		367.99000	0.36799	364.830		1.56	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,082.09000		1.08209		1,078.37000	1.07837	1,082.090		1.56	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	367.64000		0.36764		370.82000	0.37082	367.640		1.56	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,076.39000		1.07639		1,072.69000	1.07269	1,076.390		1.56	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	370.47000		0.37047		373.66000	0.37366	370.470		1.56	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,070.72000		1.07072		1,067.03000	1.06703	1,070.720		1.56	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			8.28966		118.75828		8.29076	118.74865		13.27	0.00	0	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,160.72000		1.16072		1,172.56000	1.17256	1,160.720		12.98	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,109.21000		6.10921		6,130.68000	6.13068	6,109.210		12.98	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,184.43000		1.18443		1,196.35000	1.19635	1,184.430		12.98	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,040.32000		6.04032		6,061.87000	6.06187	6,040.320		12.98	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,208.49000		1.20849		1,220.48000	1.22048	1,208.490		12.98	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,971.87000		5.97187		5,993.49000	5.99349	5,971.870		12.98	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,359.72000		5.35972		5,368.37000	5.36837	5,359.720		13.39	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,428.37000		1.42837		1,446.65000	1.44665	1,428.370		13.39	0	250.00
R186	On 08/05/2014	Bond Future			8.39112		120.32291		8.39227	120.31308		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	828.50000		0.82850		834.24000	0.83424	828.500		12.83	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Put	12,729.10000		12.72910	12,744.67000	12.74467		12,729.100	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	841.72000		0.84172	847.50000	0.84750		841.720	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,644.58000		12.64458	12,660.19000	12.66019		12,644.580	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	855.10000		0.85510	860.92000	0.86092		855.100	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,560.33000		12.56033	12,575.98000	12.57598		12,560.330	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,517.11000		1.51711	1,524.33000	1.52433		1,517.110	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,492.89000		9.49289	9,509.94000	9.50994		9,492.890	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,840.57000		4.84057	4,847.54000	4.84754		4,840.570	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,915.34000		3.91534	3,932.14000	3.93214		3,915.340	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.48551		116.70908	8.48667	116.69938			13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,120.57000		6.12057	6,135.47000	6.13547		6,120.570	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,470.72000		4.47072	4,475.92000	4.47592		4,470.720	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,508.88000		4.50888	4,514.06000	4.51406		4,508.880	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,073.55000		6.07355	6,088.43000	6.08843		6,073.550	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,547.22000		4.54722	4,552.39000	4.55239		4,547.220	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,026.79000		6.02679	6,041.66000	6.04166		6,026.790	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,199.96000		7.19996	7,203.33000	7.20333		7,199.960	13.38	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,647.89000		3.64789	3,660.96000	3.66096		3,647.890	13.38	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.58663		118.31603	8.58784	118.30615			12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,340.81000		4.34081	4,344.75000	4.34475		4,340.810	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,069.08000		8.06908	8,082.90000	8.08290		8,069.080	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,375.02000		4.37502	4,378.95000	4.37895		4,375.020	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,017.98000		8.01798	8,031.79000	8.03179		8,017.980	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,408.92000		4.40892	4,412.84000	4.41284		4,408.920	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,966.66000		7.96666	7,980.46000	7.98046		7,966.660	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,596.08000		8.59608	8,597.71000	8.59771		8,596.080	13.12	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,968.79000		3.96879	3,980.30000	3.98030		3,968.790	13.12	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			277.10181		277.10181	277.10247	277.10247				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	2,888.19000		2.88819	2,887.53000	2.88753		2,888.190		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	2,898.19000		2.89819	2,897.53000	2.89753		2,898.190		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	2,908.19000		2.90819	2,907.53000	2.90753		2,908.190		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			4.52500		104.75330	4.56149	104.72203			1.15	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	656.24000		0.65624	630.74000	0.63074		656.240	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	46.38000		0.04638	52.15000	0.05215		46.380	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	663.45000		0.66345	637.84000	0.63784		663.450	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	45.10000		0.04510	50.76000	0.05076		45.100	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	670.81000		0.67081	645.08000	0.64508		670.810	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	43.97000		0.04397	49.51000	0.04951		43.970	1.18	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.19362		106.13340	4.24567	106.10167				0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	464.79000		0.46479	443.79000	0.44379		464.790	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	132.58000		0.13258	143.31000	0.14331		132.580	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	468.98000		0.46898	447.88000	0.44788		468.980	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	130.71000		0.13071	141.34000	0.14134		130.710	0.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.76	Call	473.18000		0.47318		451.98000	0.45198	473.180	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	128.85000		0.12885		139.38000	0.13938	128.850	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.16237		103.20366		3.24966	103.17170		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	793.74000		0.79374		764.66000	0.76466	793.740	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	20.34000		0.02034		23.22000	0.02322	20.340	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	797.05000		0.79705		767.95000	0.76795	797.050	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	20.04000		0.02004		22.90000	0.02290	20.040	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	800.37000		0.80037		771.22000	0.77122	800.370	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	19.76000		0.01976		22.57000	0.02257	19.760	0.63	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.33801		209.33801		209.33553	209.33553			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	348.01000		0.34801		345.53000	0.34553	348.010	4.55	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	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	338.01000		0.33801		335.53000	0.33553	338.010	4.55	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	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	328.01000		0.32801		325.53000	0.32553	328.010	4.55	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	4.55	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.06288		107.09100		7.06443	107.08605		4.67	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	65.44000		0.06544		66.88000	0.06688	65.440	4.55	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,695.67000		3.69567		3,702.06000	3.70206	3,695.670	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	116.04000		0.11604		118.05000	0.11805	116.040	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,115.57000		3.11557		3,122.53000	3.12253	3,115.570	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	119.42000		0.11942		121.46000	0.12146	119.420	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,085.88000		3.08588		3,092.87000	3.09287	3,085.880	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	122.88000		0.12288		124.95000	0.12495	122.880	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,056.28000		3.05628		3,063.30000	3.06330	3,056.280	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	635.30000		0.63530		638.78000	0.63878	635.300	4.62	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,350.11000		1.35011		1,358.54000	1.35854	1,350.110	4.62	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.21126		104.34163		7.21296	104.33657		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	150.08000		0.15008		151.23000	0.15123	150.080	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,648.96000		4.64896		4,655.17000	4.65517	4,648.960	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	152.97000		0.15297		154.13000	0.15413	152.970	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,620.47000		4.62047		4,626.69000	4.62669	4,620.470	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	155.91000		0.15591		157.07000	0.15707	155.910	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,592.03000		4.59203		4,598.25000	4.59825	4,592.030	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	878.18000		0.87818		879.95000	0.87995	878.180	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,991.20000		1.99120		1,998.03000	1.99803	1,991.200	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,673.35000		1.67335		1,674.34000	1.67434	1,673.350	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,113.14000		1.11314		1,119.19000	1.11919	1,113.140	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35168		105.79654		7.35346	105.79162		4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	959.58000		0.95958		960.55000	0.96055	959.580	4.33	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,386.21000		2.38621		2,392.10000	2.39210	2,386.210	4.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,668.31000		1.66831		1,673.78000	1.67378	1,668.310	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,497.63000		1.49763		1,498.18000	1.49818	1,497.630	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,654.54000		1.65454		1,660.00000	1.66000	1,654.540	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,511.56000		1.51156		1,512.10000	1.51210	1,511.560	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,525.55000		1.52555		1,526.08000	1.52608	1,525.550	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,640.85000		1.64085		1,646.30000	1.64630	1,640.850	4.39	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.53079		103.09263		7.53275	103.08764		4.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Call	963.00000		0.96300		963.46000	0.96346	963.000	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,741.63000		2.74163	2,747.08000	2.74708	2,741.630	4.16	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Call	972.03000		0.97203	972.48000	0.97248	972.030	4.16	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Put	2,724.64000		2.72464	2,730.08000	2.73008	2,724.640	4.16	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Call	981.11000		0.98111	981.56000	0.98156	981.110	4.16	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Put	2,707.70000		2.70770	2,713.14000	2.71314	2,707.700	4.16	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.20046		93.60395	9.19640	93.64043		0.00		0		1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,502.94000		1.50294	1,539.42000	1.53942	1,502.940	0.00	0	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	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Call	1,590.37000		1.59037	1,626.85000	1.62685	1,590.370	0.00	0	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	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Call	1,677.66000		1.67766	1,714.14000	1.71414	1,677.660	0.00	0	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	0.00	
R2037	On 08/05/2014	Bond Future			9.30258		94.83710	9.29839	94.87405		0.00		0		0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	591.40000		0.59140	628.35000	0.62835	591.400	0.00	0	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	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Call	678.60000		0.67860	715.55000	0.71555	678.600	0.00	0	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	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Call	765.66000		0.76566	802.61000	0.80261	765.660	0.00	0	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	0.00	
R2037	On 07/08/2014	Bond Future			9.40125		91.90164	9.39691	91.93923		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	0.00	
R2037	On 07/08/2014	Bond Future	9.04	Put	3,215.81000		3.21581	3,178.22000	3.17822	3,215.810	0.00	0	0	0.00	
R2037	On 07/08/2014	Bond Future	9.05	Put	3,124.37000		3.12437	3,086.78000	3.08678	3,124.370	0.00	0	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	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	0.00	
R2037	On 07/08/2014	Bond Future	9.06	Put	3,033.07000		3.03307	2,995.48000	2.99548	3,033.070	0.00	0	0	0.00	
R204	On 06/02/2014	Bond Future			7.29963		103.94973	7.31156	103.90084		7.00		0		28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	234.85000		0.23485	232.55000	0.23255	234.850	6.80	0.00	0	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,048.10000		4.04810	4,094.69000	4.09469	4,048.100	6.80	0.00	0	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	240.52000		0.24052	238.15000	0.23815	240.520	6.80	0.00	0	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,010.92000		4.01092	4,057.44000	4.05744	4,010.920	6.80	0.00	0	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	246.31000		0.24631	243.87000	0.24387	246.310	6.80	0.00	0	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,973.88000		3.97388	4,020.33000	4.02033	3,973.880	6.80	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future			7.43030		105.31924	7.44303	105.26968		6.43		0		0.00
R204	On 08/05/2014	Bond Future	6.04	Call	263.08000		0.26308	259.76000	0.25976	263.080	6.24	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,857.71000		5.85771	5,903.95000	5.90395	5,857.710	6.24	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	267.74000		0.26774	264.37000	0.26437	267.740	6.24	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,820.82000		5.82082	5,867.01000	5.86701	5,820.820	6.24	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	272.47000		0.27247	269.03000	0.26903	272.470	6.24	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,784.01000		5.78401	5,830.13000	5.83013	5,784.010	6.24	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future			7.55286		102.75605	7.56642	102.70598		6.61		0		0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,510.88000		2.51088	2,541.19000	2.54119	2,510.880	6.55	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,092.95000		2.09295	2,073.19000	2.07319	2,092.950	6.55	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,110.76000		2.11076	2,090.88000	2.09088	2,110.760	6.55	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,491.58000		2.49158	2,521.77000	2.52177	2,491.580	6.55	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,128.67000		2.12867	2,108.66000	2.10866	2,128.670	6.55	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,472.39000		2.47239	2,502.45000	2.50245	2,472.390	6.55	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,747.32000		2.74732	2,723.22000	2.72322	2,747.320	6.62	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,912.54000		1.91254	1,938.51000	1.93851	1,912.540	6.62	0.00	0	0	530.00
R204	On 06/11/2014	Bond Future			7.69478		104.17083	7.70932	104.12010		6.39		0		0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	6.99	Call	1,542.12000		1.54212		1,527.18000	1.52718	1,542.120	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,039.39000		4.03939		4,075.18000	4.07518	4,039.390	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,555.13000		1.55513		1,540.09000	1.54009	1,555.130	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,016.45000		4.01645		4,052.14000	4.05214	4,016.450	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,568.22000		1.56822		1,553.09000	1.55309	1,568.220	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,993.59000		3.99359		4,029.19000	4.02919	3,993.590	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,180.29000		3.18029		3,154.89000	3.15489	3,180.290	6.45	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,156.17000		2.15617		2,181.50000	2.18150	2,156.170	6.45	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			7.56446		99.05259		7.58147	98.97330		8.49	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	272.06000		0.27206		266.28000	0.26628	272.060	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,701.20000		4.70120		4,774.71000	4.77471	4,701.200	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	278.53000		0.27853		272.61000	0.27261	278.530	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,658.47000		4.65847		4,731.84000	4.73184	4,658.470	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	285.13000		0.28513		279.05000	0.27905	285.130	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,615.91000		4.61591		4,689.12000	4.68912	4,615.910	8.25	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.68941		100.35755		7.70737	100.27720		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	289.69000		0.28969		283.70000	0.28370	289.690	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,290.27000		7.29027		7,364.63000	7.36463	7,290.270	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	294.69000		0.29469		288.61000	0.28861	294.690	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,246.61000		7.24661		7,320.88000	7.32088	7,246.610	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	299.77000		0.29977		293.59000	0.29359	299.770	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,203.05000		7.20305		7,277.22000	7.27722	7,203.050	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.80730		98.11625		7.82625	98.03499		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,457.43000		2.45743		2,423.34000	2.42334	2,457.430	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,962.26000		2.96226		3,009.43000	3.00943	2,962.260	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,939.53000		2.93953		2,986.50000	2.98650	2,939.530	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,477.86000		2.47786		2,443.57000	2.44357	2,477.860	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,498.39000		2.49839		2,463.90000	2.46390	2,498.390	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,916.92000		2.91692		2,963.69000	2.96369	2,916.920	8.07	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.93471		99.46714		7.95478	99.38475		8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,074.44000		2.07444		2,046.49000	2.04649	2,074.440	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,554.90000		4.55490		4,609.34000	4.60934	4,554.900	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,090.58000		2.09058		2,062.47000	2.06247	2,090.580	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,528.70000		4.52870		4,582.98000	4.58298	4,528.700	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,106.80000		2.10680		2,078.52000	2.07852	2,106.800	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,502.60000		4.50260		4,556.71000	4.55671	4,502.600	7.96	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.73843		97.13181		7.75005	97.07112		9.57	0.00	0	10,350.00
R208	On 06/02/2014	Bond Future	6.74	Call	242.60000		0.24260		240.57000	0.24057	242.600	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,640.68000		5.64068		5,699.34000	5.69934	5,640.680	9.29	0.00	0	0.00

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	6.75	Call	248.71000		0.24871		246.61000	0.24661	248.710	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,590.88000		5.59088	5,649.47000	5.64947	5,590.880	9.29	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	255.24000		0.25524	253.06000	0.25306	255.240	9.29	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	5,541.54000		5.54154	5,600.05000	5.60005	5,541.540	9.29	0.00	0	0.00	
R208	On 08/05/2014	Bond Future			7.85031		95.01552	7.86250	94.95395		9.39	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Call	269.87000		0.26987	266.83000	0.26683	269.870	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Put	8,576.00000		8.57600	8,634.53000	8.63453	8,576.000	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	274.80000		0.27480	271.70000	0.27170	274.800	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	8,524.92000		8.52492	8,583.39000	8.58339	8,524.920	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	279.80000		0.27980	276.64000	0.27664	279.800	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	8,473.93000		8.47393	8,532.34000	8.53234	8,473.930	9.13	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			7.95468		96.34039	7.96741	96.27820		8.98	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	3,360.79000		3.36079	3,399.25000	3.39925	3,360.790	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	2,551.78000		2.55178	2,528.05000	2.52805	2,551.780	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	2,574.61000		2.57461	2,550.72000	2.55072	2,574.610	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	3,334.25000		3.33425	3,372.55000	3.37255	3,334.250	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	2,597.56000		2.59756	2,573.50000	2.57350	2,597.560	8.93	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	3,307.87000		3.30787	3,346.00000	3.34600	3,307.870	8.93	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Call	3,804.35000		3.80435	3,772.61000	3.77261	3,804.350	9.07	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Put	2,230.91000		2.23091	2,261.36000	2.26136	2,230.910	9.07	0.00	0	630.00	
R208	On 06/11/2014	Bond Future			8.07214		94.27040	8.08551	94.20736		9.10	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Call	2,055.95000		2.05595	2,036.75000	2.03675	2,055.950	8.89	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Put	5,096.63000		5.09663	5,140.47000	5.14047	5,096.630	8.89	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Call	2,073.87000		2.07387	2,054.54000	2.05454	2,073.870	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Put	5,065.52000		5.06552	5,109.23000	5.10923	5,065.520	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Call	2,091.89000		2.09189	2,072.43000	2.07243	2,091.890	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Put	5,034.53000		5.03453	5,078.11000	5.07811	5,034.530	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Call	4,469.56000		4.46956	4,435.77000	4.43577	4,469.560	9.19	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Put	2,477.80000		2.47780	2,507.05000	2.50705	2,477.800	9.19	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	0.00	
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R209	On 06/02/2014	Bond Future			9.06867		75.57135	9.06454	75.60216		19.51	0.00	0	23,202.00	
R209	On 06/02/2014	Bond Future	8.54	Call	1,248.32000		1.24832	1,271.86000	1.27186	1,248.320	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	5,362.93000		5.36293	5,355.66000	5.35566	5,362.930	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	1,270.74000		1.27074	1,294.48000	1.29448	1,270.740	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	5,304.22000		5.30422	5,297.15000	5.29715	5,304.220	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	1,293.42000		1.29342	1,317.37000	1.31737	1,293.420	19.17	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	5,245.91000		5.24591	5,239.05000	5.23905	5,245.910	19.17	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.16082		73.42254	9.15657	73.45373		20.19	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	883.64000		0.88364	896.48000	0.89648	883.640	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	11,673.16000		11.67316	11,654.81000	11.65481	11,673.160	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	896.56000		0.89656	909.51000	0.90951	896.560	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	11,595.42000		11.59542	11,577.18000	11.57718	11,595.420	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	909.61000		0.90961	922.69000	0.92269	909.610	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	11,517.95000		11.51795	11,499.84000	11.49984	11,517.950	19.70	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.24738		74.44645	9.24298	74.47825		19.61	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,234.07000		4.23407	4,258.71000	4.25871	4,234.070	19.38	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	5,756.89000		5.75689	5,749.73000	5.74973	5,756.890	19.38	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,266.65000		4.26665	4,291.37000	4.29137	4,266.650	19.39	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	5,714.89000		5.71489	5,707.81000	5.70781	5,714.890	19.39	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.06	Call	4,299.36000		4.29936		4,324.16000	4.32416	4,299.360	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,673.14000		5.67314		5,666.14000	5.66614	5,673.140	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.33937		72.32662		9.33484	72.35884		19.95	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,524.14000		4.52414		4,547.07000	4.54707	4,524.140	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,076.48000		7.07648		7,067.19000	7.06719	7,076.480	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,555.00000		4.55500		4,578.00000	4.57800	4,555.000	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,032.34000		7.03234		7,023.12000	7.02312	7,032.340	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,585.96000		4.58596		4,609.04000	4.60904	4,585.960	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,988.41000		6.98841		6,979.27000	6.97927	6,988.410	19.71	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			159.80763		159.80763		159.80612	159.80612			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	1,682.37000		1.68237		1,683.88000	1.68388	1,682.370		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	1,692.37000		1.69237		1,693.88000	1.69388	1,692.370		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	1,702.37000		1.70237		1,703.88000	1.70388	1,702.370		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			129.00296		129.00296		129.00820	129.00820			67,339,545.12	522	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	12.96000		0.01296		18.20000	0.01820	12.960		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	2.96000		0.00296		8.20000	0.00820	2.960		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	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	7.04000		0.00704		1.80000	0.00180	7.040		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			131.16724		131.16724		131.16799	131.16799			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,822.76000		1.82276		1,822.01000	1.82201	1,822.760		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,832.76000		1.83276		1,832.01000	1.83201	1,832.760		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,842.76000		1.84276		1,842.01000	1.84201	1,842.760		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.91105		86.57063		8.91214	86.56234		17.17	92,976,856.62	1,074	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,053.20000		1.05320		1,064.51000	1.06451	1,053.200	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,983.32000		5.98332		6,002.92000	6.00292	5,983.320	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,073.23000		1.07323		1,084.62000	1.08462	1,073.230	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,920.67000		5.92067		5,940.35000	5.94035	5,920.670	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,093.53000		1.09353		1,104.98000	1.10498	1,093.530	16.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,858.40000		5.85840		5,878.14000	5.87814	5,858.400	16.86	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.00769		84.17366		9.00883	84.16514		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	857.72000		0.85772		863.60000	0.86360	857.720	17.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	12,076.23000		12.07623	12,090.63000	12.09063		12,076.230	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	870.17000		0.87017	876.08000	0.87608		870.170	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,998.98000		11.99898	12,013.41000	12.01341		11,998.980	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	882.75000		0.88275	888.70000	0.88870		882.750	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,921.98000		11.92198	11,936.45000	11.93645		11,921.980	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.09966		85.34732	9.10081	85.33886			17.57	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,196.62000		4.19662	4,202.12000	4.20212		4,196.620	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,138.73000		6.13873	6,152.69000	6.15269		6,138.730	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,095.18000		6.09518	6,109.13000	6.10913		6,095.180	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,229.08000		4.22908	4,234.57000	4.23457		4,229.080	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,261.68000		4.26168	4,267.15000	4.26715		4,261.680	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,051.86000		6.05186	6,065.79000	6.06579		6,051.860	17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.19933		82.98422	9.20051	82.97569			17.80	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,620.74000		4.62074	4,624.83000	4.62483		4,620.740	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,277.51000		7.27751	7,290.13000	7.29013		7,277.510	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,651.94000		4.65194	4,656.02000	4.65602		4,651.940	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,233.10000		7.23310	7,245.71000	7.24571		7,233.100	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,683.25000		4.68325	4,687.31000	4.68731		4,683.250	17.63	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,188.89000		7.18889	7,201.48000	7.20148		7,188.890	17.63	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			9.21632		76.04214	9.21736	76.03418			20.60	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,210.41000		2.21041	2,224.39000	2.22439		2,210.410	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,976.84000		3.97684	3,998.78000	3.99878		3,976.840	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,242.21000		2.24221	2,256.19000	2.25619		2,242.210	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,929.08000		3.92908	3,951.02000	3.95102		3,929.080	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,274.26000		2.27426	2,288.24000	2.28824		2,274.260	20.48	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,881.72000		3.88172	3,903.66000	3.90366		3,881.720	20.48	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.30759		73.75914	9.30867	73.75102			21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,218.19000		3.21819	3,226.66000	3.22666		3,218.190	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,675.51000		5.67551	5,692.10000	5.69210		5,675.510	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,249.72000		3.24972	3,258.19000	3.25819		3,249.720	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,627.56000		5.62756	5,644.15000	5.64415		5,627.560	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,281.43000		3.28143	3,289.89000	3.28989		3,281.430	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,579.92000		5.57992	5,596.50000	5.59650		5,579.920	20.97	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.27356		98.56770	9.27978	98.50682				0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,829.03000		1.82903	1,889.91000	1.88991		1,829.030		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	1,727.76000		1.72776	1,788.64000	1.78864		1,727.760		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,626.68000		1.62668	1,687.56000	1.68756		1,626.680		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.36728		95.44433	9.37370	95.38262				0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,245.58000		3.24558	3,307.29000	3.30729		3,245.580		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,143.45000		3.14345	3,205.16000	3.20516		3,143.450		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,041.51000		3.04151	3,103.22000	3.10322		3,041.510		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On 13/12/2013	Foreign Exchange Future		20,331.09000	20,331.09000		20,328.97000	20,328.97000			0.00	0	0.00
Total for Derivatives :											342,493,783.32	20,289	2 417 935.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75709			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.73500	104.41501		6.73500	104.39590			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00014			0.00	50,000,000	50,000,000.00
AA05	On 22/03/2019	Spot Bond		8.39000	105.19048		8.39000	105.16660			0.00	0	3,580,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.84324			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.94360			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.25500	96.17829		9.25500	96.15465			0.00	0	80,000,000.00
AB06	On 27/03/2015	Spot Bond		7.08500	102.45980		7.08500	102.44010			2,834,000,000.00	400,000	390,000,000.00
AB07	On 07/03/2014	Spot Bond		5.22000	102.81202		5.22000	102.79754			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.27099			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.53500	105.57470		8.53500	105.55033			0.00	0	810,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.86000	135.35162		0.86000	135.33541			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.33000	130.73355		2.33000	265.23378			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87358			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.28302			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.63003			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11924			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.16999			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.20368			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.34758			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.44500	107.05218		7.44500	107.03056			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.22588			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.47000	103.81622		6.47000	103.79796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.75107			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.94019			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79286			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78158			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.85087			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.05307			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20903			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17964			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.34804			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.98389			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.46273			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.31000	129.59422		5.31000	129.56338			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.03000	125.38087		3.03000	125.35843			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.81000	116.58208		2.81000	116.56195			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.46000	100.32046		4.46000	100.29882			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.90000	101.53294		5.90000	102.49435			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.93500	115.65067		10.93500	115.61722			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08994			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22199			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.28963			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35478			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.11000	111.71621		4.11000	111.69308			0.00	0	25,000,000.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	43.65845		100.00000	43.55152			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.07000	163.23470		2.07000	163.20982			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.82694		2.76000	155.80032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.10000	167.45619	2.10000	167.43054				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.18000	165.96679	2.18000	165.94096				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.93125	72.60447	7.93125	72.57714				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.93125	72.60447	7.93125	72.57714				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	89.68000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.06416				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.69000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.52000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.97000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	86.15000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.66000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.71798				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.61200				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.16000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.01000	106.44375	6.01000	106.42653				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	86.45000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.76000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	86.86000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89086				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.97500	113.37414	6.97500	113.35267				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62620				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	82.36000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.07000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.77000	93.23148	2.77000	100.32001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.82000		97.77188		2.82000	144.53399			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		111.79907		2.78000	192.05952			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	82.88000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54000		90.28717		9.54000	90.80617			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	90.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.21235			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.19000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.66000		109.06311		9.66000	110.45134			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	9.60500		110.83875		9.60500	110.87414			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.82500		89.84994		8.82500	89.82861			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.89000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.70000		109.62299		9.70000	110.14536			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.67000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.23500		107.58334		8.23500	107.55936			1,647,000,000.00	200,000	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	6.68500	102.60409		6.68500	102.58545			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.81000	100.84404		8.81000	100.82030			2,643,000,000.00	300,000	120,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.86000	94.03523		9.86000	94.01024			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.43500	105.67562		7.43500	105.65431			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.56000	129.91410		1.56000	129.89611			0.00	0	210,000,000.00
ABS12	On 07/12/2023	Spot Bond	2.14000	132.71491		2.14000	269.25498			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.80000	124.05540		0.80000	126.80738			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.05000	124.02554		2.05000	126.49770			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	33.13255		100.00000	33.05229			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.13500	106.18446		11.13500	106.15268			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.95218			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.60871		100.00000	2.60233			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.95085			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.93208			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.54915		100.00000	15.51107			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.95351			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.82214		11.00000	59.80504			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.95145		100.00000	9.92708			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.92571			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.95668			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	101.24484			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18544			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22558			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24323			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.32890			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.32890			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.34364			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15336			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.34364			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.31416			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.78138			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.13080			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.23998			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02083			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.11329			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.20155			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.24146			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.25749			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.22540			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.03294			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15337			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.26500	105.03157		9.26500	105.00515			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05711			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.08000	103.06066		7.08000	103.04095			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.32895			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.41905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.14868			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	100.39186			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.19876			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.96325			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.98904			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.18540			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.39186			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.85910			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.14523			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13560			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.27511			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50374			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.27388			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.88328			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.01550			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.22865			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.60878			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02892			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.19023			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99601			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.97832			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.16710			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.03622			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.00888			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.06195			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.16151			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10528			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.04104			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05873			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.66738		10.23000	101.63938			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.07624			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.04908			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.47457			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	111.36446			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99290			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.33000		106.06444		9.33000	106.03801			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15663			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		110.10003		1.75000	110.20785			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05712			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06016			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13351			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.17341			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.09359			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.16543			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12552			0.00	0	1,500,000,000.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.21330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.42163			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18139			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.61285			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.16543			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.12845			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.19655			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.21741			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04893			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.07305			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.22232			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.21011			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30098			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14149			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28823			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29302			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30098			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.43930			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.23722			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.23722			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.15685			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.82967			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06164			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05045			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.96817			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.08559			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.13351			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.06323			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.86471			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.87233			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.13862			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35800			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.01572			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.61079		100.00000	8.58993			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94633			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94017			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93607			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.56091			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.62383			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.70761			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.53726			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.87000	97.76219		7.87000	97.74147			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.71190			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.83941			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.30000	102.70546		8.30000	102.68238			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.30000	115.37555		9.30000	115.34674			0.00	0	550,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		62.28893		100.00000	62.13803			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.05500	110.06987		7.05500	110.04880			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		59.32706		100.00000	59.18334			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.22677		100.00000	12.19957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	3.07000	149.44256		3.07000	149.41572			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.81000	101.53242		4.81000	129.64480			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.07549			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12160			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.61862			0.00	7,000,000,000	3,500,000,000.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.61174			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.55615			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.15174			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94419			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.80000	105.18829		8.80000	105.16340			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56023			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.40569			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	90.91564		100.00000	90.69335			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.29064			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.00000	109.56622		7.00000	109.54552			700,000,000.00	100,000	6,000,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.99604			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.90045			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.45000	103.03317		6.45000	103.01521			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.68500	105.34006		8.68500	105.31546			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.25007			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.86727	104.83537		10.86727	103.65548			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.76191	102.60144		10.76191	102.20545			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.82342	102.46288		10.82342	102.11932			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.32209			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.88493	102.42051		10.88493	102.01167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond		11.88547	101.25054		11.88547	101.22927			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.35530			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.35530			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.35537			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.11727	101.27692		11.11727	101.33683			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.02204	103.58231		11.02204	102.08873			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.76191	102.60144		10.76191	102.20545			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.00318	102.73970		11.00318	102.21441			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.21733	96.04967		10.21733	101.61298			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28228			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26627			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26627			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.19403			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.98768			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.41826	101.69298		10.41826	101.56091			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.46000	100.41465		11.46000	100.38382			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.42498			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.42657		10.22500	97.76457			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98767			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15616			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.52408		12.22500	101.22903			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.24657			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.20000	63.87729		11.20000	100.32166			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20717			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24001			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83328			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19140			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89752			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.25543			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.79687			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98768			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.25543			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.86727	105.13472		13.86727	104.01984			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20282	102.45342		15.20282	102.42737			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.09632	102.25045		14.09632	102.10536			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.66521			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.66521			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.66521			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.73034			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.54173		100.00000	11.51983			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.09977		100.00000	21.04866			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.20317		100.00000	19.15664			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.85381		100.00000	11.82509			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.85381		100.00000	11.82509			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.33181		100.00000	14.29710			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.41827		100.00000	12.38819			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	75.42383		100.00000	75.27680			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.49510			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.35572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38889			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	66.66670		100.00000	66.66669			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.04000	105.37852		2.04000	171.80578			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.22000	96.32583		8.22000	140.27615			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.22000	97.65559		8.22000	140.60042			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.60500	96.73889		8.60500	96.71650			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.22319			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.37083			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.08823			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	81.95991		100.00000	81.77778			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.89000	98.23476		7.89000	98.21377			473,400,000,000.00	60,000,000	360,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46639			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.50263			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51400			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55190			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58975			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69536			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.21590		100.00000	9.19357			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32211			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34006			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35032			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38106			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.42198			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08591			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18040			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20616			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.28500	103.02832		8.28500	103.00522			0.00	0	310,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28344			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42065			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.44750		100.00000	6.43171			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.44750		100.00000	6.43171			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.79500	105.92363		5.79500	105.90718			0.00	0	4,677,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.37975			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.84589			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.37434			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.73840			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.95580			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.94712			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.95273			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.95002			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94510			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.92458			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.89487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.15346			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.59927		100.00000	14.56391			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		100.00000	2.20971		100.00000	100.00000			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.27000	106.73526		6.27000	106.71705			627,000,000.00	100,000	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.33500	112.70435		9.33500	112.67595			933,500,000.00	100,000	130,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.55206			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.82273			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.03500	103.58617		9.03500	103.56089			2,710,500,000.00	300,000	670,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.11000	103.04188		11.11000	103.01111			0.00	0	110,000,000.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.43929			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.36000	104.14511		11.36000	104.11385			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23913			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.22500	100.65594		9.22500	100.63087			2,767,500,000.00	300,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.82254			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.80000	99.57376		11.80000	99.54275			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.25928			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.65857			0.00	2,000,000,000	1,000,000,000.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.21060			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.15000	92.61389		10.15000	92.58856			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.05000	120.37997		10.05000	120.34773			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.90000	116.14279		9.90000	116.11213			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.24000	115.28047		9.24000	115.25170			0.00	0	3,180,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.00054			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.58500	102.63187		11.58500	102.59995			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.09005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.36886			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.96096			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10544			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.67916			0.00	0	4,000,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.73169			0.00	0	3,000,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.93397			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.93471			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.93082			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.47471			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.45962			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.45962			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.07970			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		86.01792	100.00000	85.82330				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		86.01792	100.00000	85.82330				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		86.01792	100.00000	85.82330				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18547			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		86.01792	100.00000	85.82330				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.49229			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.57499			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.85125	10.11000	103.82342				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.57499			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77576			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	106.55272			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.65764	2.76000	114.09968				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	106.06081		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	111.06419	3.14000	114.03327		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	101.80266	8.25000	101.77993		0.00		0	0.00	
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.57499		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.57499		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	119.05805	3.10000	113.63503		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	118.90599	2.40000	113.49205		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.72096		0.00		0	0.00	
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.62036		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.60728		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.61583		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.03500	101.99635	8.03500	101.97428		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.68465		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.67434		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.52281		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.53336		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.08500	102.13075	8.08500	102.10851		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.08500	102.13075	8.08500	102.10851		0.00		0	0.00	
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.36824		0.00		0	0.00	
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	107.81965		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.13500	105.30549	8.13500	105.28255		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.21759		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.35560		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.56048		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.56048			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.63336		100.17539	68.46501			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.70354			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.06826			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23620			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87874			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86981			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.18385		9.35000	102.15848			0.00	0	50,000,000.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.18385		9.35000	102.15848			0.00	0	80,000,000.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87868			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87830			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.24910			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.79104			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10479			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.79533			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93747			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93747			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93747			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93747			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93747			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96344			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00654			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00654			0.00	0	500,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00654			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00654			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01374			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.13000	103.58016		9.13000	103.55462			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.43607			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04950			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04950			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33402			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40220			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.79744			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64263			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11754			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10955			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12932			0.00	0	2,000,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.93026			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.85072			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.85053			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12611			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	106.04118			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34226			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00320			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91687			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07761			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26113			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26113			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26113			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.13317			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.54587			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47623			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17221			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15781			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06977			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15781			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90938			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.30908			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07005			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07005			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06281			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.79025			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.99098			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.12512			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.27718			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.81313			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	115.60027			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	115.73738			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.28378			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.08499			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.82000	94.46441		10.82000	92.86070			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.34000	93.88269		11.34000	94.38107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01007				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.32011				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.08288				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.47525				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.37709				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.42509	8.80500	100.42937				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.14149				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48058				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	112.32953				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.20054				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.22446				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.31692				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.23722				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77782				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77782				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77782				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.37814				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.94213				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.45373				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01007				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.46570				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.49556				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.42050				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.40787				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.55084				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01666			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78273			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.01734			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72008			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.75450			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40339			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.12977			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58317			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62188			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.38271			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.82419			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.82419			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	37.04691		7.01000	37.66050			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	142.95739			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	8.60500	96.73889		8.60500	129.17279			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.22000	31.96360		8.22000	140.27615			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.22000	32.36036		8.22000	140.60042			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	86.57891			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	86.46416			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79344			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79344			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.23361			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14373			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16543			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47525			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04725			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.58500		110.25839		8.58500	106.77075			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68500		105.26106		8.68500	105.23661			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.06000		118.52273		10.06000	118.49095			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.93500		110.16909		7.93500	110.14567			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65000		107.51824		9.65000	107.49026			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.13000		95.07440		10.13000	95.04859			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.95000		95.92188		10.95000	95.89380			0.00	0	50,000,000.00
COT03	On 05/06/2028	Spot Bond	10.95000		93.58577		10.95000	93.55853			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.49862			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.81859			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.42503			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29750			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.84408			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.44071			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.51000		90.70036		12.51000	93.92869			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.33591		100.00000	10.30329			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.33736			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96000		98.26477		7.96000	97.33773			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.29666			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.95006			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.21562			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.18113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.21189			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.27412			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.81500	125.42782		6.81500	117.94184			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.24000	108.44323		8.24000	108.41944			5,768,000,000.00	700,000	3,800,700,000.00
DV23	On 27/02/2023	Spot Bond		8.77000	109.95274		8.77000	109.92710			0.00	0	8,950,000,000.00
E170	On 01/08/2020	Spot Bond		7.89500	132.74311		7.89500	132.71519			0.00	0	1,903,400,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.11487			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.87727			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.03520			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.14010			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.76611			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.83409		0.10000	132.26725			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.25000	113.59072		2.25000	113.57279			1,350,000,000,000.00	600,000,000	2,200,000,000.00
EL29	On 19/11/2029	Spot Bond		2.30000	100.71063		2.30000	100.69470			1,380,000,000,000.00	600,000,000	600,000,000.00
EL30	On 29/07/2030	Spot Bond		2.37000	100.56791		2.37000	101.00680			6,162,000,000,000.00	2,600,000,000	21,600,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.55000	108.15234		9.55000	108.12492			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.40000	108.88142		9.40000	108.85380			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.00000	100.72698		10.00000	100.69984			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.62000	89.35864		10.62000	98.06261			0.00	0	1,200,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.98308			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.28818			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.40487			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.06385			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16946			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	60.63888		100.00000	60.49037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000		99.45946	100.00000	99.19137				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		68.48771	100.00000	68.48769				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		96.64174	100.00000	96.39331				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		91.29757	100.00000	91.08174				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221			2,320,000,000,000,000.00	23,200,000,000	23,200,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000		126.57629	3.00000	126.55373				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99500		107.70143	10.99500	107.67012				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.96545				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.50953				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.83792				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.72000		84.01384	9.72000	97.19989				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.87963				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00011				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00012				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00004				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00011				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.47500		103.81804	6.47500	103.79987				0.00	0	202,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.51500	107.17166		7.51500	107.14995			172,318,950,000.00	22,930,000	22,224,830,000.00
ES23	On 25/01/2023	Spot Bond	8.42500	113.08727		8.42500	113.06191			0.00	0	24,306,000,000.00
ES26	On 02/04/2026	Spot Bond	8.81500	93.83817		8.81500	93.81593			26,474,971,000,000.00	3,003,400,000	51,691,000,000.00
ES33	On 15/09/2033	Spot Bond	9.63500	82.59952		9.63000	82.61545			100,204,000,000.00	10,400,000	51,706,500,000.00
ES42	On 25/04/2042	Spot Bond	9.87500	87.54632		9.87500	87.52314			79,000,000,000,000.00	8,000,000,000	12,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.87566			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58004			0.00	600,000,000	300,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97766			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.84300			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06741			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.74235			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.67096		100.00000	10.64512			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.38443		100.00000	10.35928			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.71341			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.79066			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.94504			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.09927			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.93500	103.21818		6.93500	103.19874			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.20000	100.69908		9.20000	100.67433			0.00	0	190,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.10602			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10595			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.46404			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.67784			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.00000	108.74591		11.00000	108.71411			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.67071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.15000	124.76153	2.15000	125.57915					0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000	132.39964	2.17000	268.61513					0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.48000	97.20463	2.48000	103.22824					0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.80000	98.00353	2.80000	144.87650					0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.67000	113.60303	2.67000	195.15911					0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.24500	112.88763	7.24500	112.86543					0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.04100	58.05874	8.04100	57.35080					0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49500	37.07125	9.49500	36.16327				2,088,900,000,000.00	220,000,000	110,000,000.00	
FRBZ03	On 10/12/2024	Spot Bond	9.73000	35.81795	9.73000	34.89946					0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.59674					0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.49945					0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	104.08825					0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.62401					0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.42596					0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.42596					0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.94213					0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.38233					0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39418					0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.64870					0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18553					0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31717					0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.50751					0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.97998	7.47000	98.00000					0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.97998	7.47000	100.00000					0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.62299					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30098			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60327			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73818			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23244			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.57846			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92672			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27708			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.98391		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51746			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82062			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36789			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46339			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72708			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59851			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.80476			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91881			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72232			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66678			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48725			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45862			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84596			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82219			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75721			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84913			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221		13.65444	100.09221	13.62097				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.14468				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	111.07946				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.38748				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.57034				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.21926				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.39552				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.28498				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.30106				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.17425				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.20532				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.62709				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.11747				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.10059				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.18139				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		51.71150	13.22500	51.69302				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.10476				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.10636				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.69886				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.16383				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.72500		88.34110	3.72500	91.37835				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.22127				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.22127				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	99.93689				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01007			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.39325			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.03331			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.14149			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.11115			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.26984			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.32807			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.12827			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.26667			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.45667			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.54766			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.68689			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.57208			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.28973			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.28178			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.55901			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.08118			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41689			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	119.42360		3.39000	114.80020			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30743			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32187			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	109.38875		3.37000	114.96541			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.14000	99.05726		1.14000	120.41947			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39000	106.42566		3.39000	114.80020			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.12000	104.65748		2.12000	121.79635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	2.19000	103.64393		2.19000	125.27205			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47468			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.21035			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.82345			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85770			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12122			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29784			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.36090			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.53516			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47426			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24200			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.68640			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24041			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.60519			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.56173			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.00069			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.08726		100.00000	9.06500			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	11.12971		100.00000	11.09459			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.26000	140.67517		4.26000	140.64529			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.74489			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.50949			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.98612			0.00	1,000,000,000	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.04681			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.82343			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.91172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.79968			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.68000	127.17732		2.68000	258.01643			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.18000	132.29476		2.18000	268.40227			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.90000	125.00250		2.90000	253.60268			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.52000	102.52142		2.52000	122.24616			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.38892			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.05000	126.51684		2.05000	122.62982			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55096			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79817			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.25878			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.03361			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.95000	91.32823		2.95000	91.31219			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	14.97481		104.97509	14.93652			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	19.38300		101.07593	19.33508			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	10.81636		100.44759	10.78977			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05074			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	17.66036		100.76967	17.61680			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.50000	101.22302		2.50000	101.20639			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	100.99358			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.67932			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.44000	96.31306		2.44000	103.63680			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.22892			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.47000	96.02821		2.47000	103.33021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.74099			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		130.21389		2.38000	334.72589			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.77891			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.19532			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.18336			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.17383			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.58048			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.42861			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.92360			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.77073			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		103.91727		5.74500	103.90101			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.23500		104.71460		6.23500	104.69685			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.25500		103.28990		7.25500	103.26957			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.84500		103.63412		7.84500	103.61209			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.03000		110.02978		8.03000	110.00598			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.61500		101.86972		8.61500	101.84598			2,584,500,000.00	300,000	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.88000		105.99159		8.88000	100.47755			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.59000		90.54856		9.59000	90.52514			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.69000		111.84216		9.69000	111.81325			0.00	0	1,200,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.55000		94.02866		10.55000	94.00239			5,275,000,000,000.00	500,000,000	30,220,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.55500		77.52609		10.55500	77.50419			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.89466			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.94445			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.98468			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.00076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.04091			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.10517			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.15335			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.36200			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.13046			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73542			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.03500	102.28892		9.03500	102.26409			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.27808			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.57881			0.00	0	0.00
GRA309	On 17/02/2014	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	98.96332			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.22603			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.22546			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.22376			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.22714			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.62946			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.81977			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.39763			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.40726			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.42586			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.44892			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.48091			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.28681			0.00	0	791,000,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.85632			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61237			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.28915			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.93366			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.23800			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82055			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.09446			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53860			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.54746			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20059			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.24642			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.30397			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.36589			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.24881			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.51832			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.62237	102.46457		7.62237	101.46148			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.54488			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.97549	102.48320		7.97549	108.65492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57901			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.42625	102.51226		8.42625	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62069			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60776			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69995			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72745			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03500	111.66962		8.03500	111.64572			3,214,000,000.00	400,000	3,065,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95000	134.73298		1.95000	273.35068			39,000,000,000,000.00	20,000,000,000	13,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000	137.84885		1.93000	273.78621			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53000	100.25392		9.53000	100.22857			5,718,953,000,000.00	600,100,000	720,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.55000	100.03781		9.55000	100.01246			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	37.68946		100.00000	37.52190			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.96998		100.00000	10.92121			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	48.15148		100.00000	47.79006			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	24.07574		100.00000	23.89503			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	12.03787		100.00000	11.94752			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000	109.89563		1.83000	110.09849			27,750,000,000,000.00	15,000,000,000	80,521,800,000.00
I2038	On 31/01/2038	Spot Bond	2.35000	106.37256		2.35000	106.35559			0.00	0	57,225,000,000.00
I2046	On 31/03/2046	Spot Bond	2.45500	102.79669		2.45500	102.77994			1,227,500,000,000.00	500,000,000	23,200,000,000.00
I2050	On 31/12/2050	Spot Bond	2.39000	111.45808		2.39000	111.44019			0.00	0	26,506,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.13500	105.88309		7.13500	105.86258			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.38385			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33920			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17196			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.35036			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.60500	102.22909		6.60500	102.21097			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.63500	105.60638		7.63500	105.58453			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.38500	107.48856		8.38500	107.46417			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.53500	101.45092		6.53500	101.43325			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47607			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.11000	112.01614		4.11000	111.99301			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.45500	104.06245		7.45500	104.04175			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.22927			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.24438			0.00	5,000,000,000	5,000,000,000.00
IBL34	On 31/01/2017	Spot Bond		0.96000	105.59257		0.96000	126.18709			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.12000	105.54593		2.12000	125.85391			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.48965			0.00	0	1,500,000,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.63562			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.05500	103.71064		8.05500	103.68814			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.24267			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.05308			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.04807			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.63000	100.73775		8.63000	100.71450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		9.12500	93.80139		9.12500	93.77865			912,500,000.00	100,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.27820			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.13500	85.56968		8.13500	98.03923			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.17500	100.46123		9.17500	102.27633			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29485			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.30463			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.39500	100.35882		7.39500	101.80205			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.41000	99.64242		8.41000	101.25867			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00271		100.00000	0.00270			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44397			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.46599			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.80000	102.95902		8.80000	98.25907			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.42148		5.00000	100.40785			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.42148		5.00000	100.40785			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.50076		5.00000	101.48714			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.42148		5.00000	100.40785			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.72470		4.00000	100.71368			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.99556			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.91631			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15458			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.55632		9.20000	108.52949			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98370			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98370			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.57535		100.00000	8.55435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.42554			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.20262			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.09612			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.13500		101.28903		9.13500	101.26404			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.36337			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	100.00000		54.91459		100.00000	54.49790		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.04421			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.41304			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		5.68443		100.00000	5.66668			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		86.28842		100.00000	86.08491			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000		97.44214		5.25000	99.91377			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.25000		99.89942		5.25000	99.81336			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000		99.79903		5.25000	99.71315			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.25000		99.69885		5.25000	99.61315		10,500,000,000,000.00	2,000,000,000	500,000,000.00	
INA402	On 07/01/2014	Spot Bond	5.35000		99.28690		5.35000	99.20028			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.35000		99.18586		5.35000	99.09942			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.45000		99.06808		5.45000	98.98023			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.45000		98.96561		5.45000	98.87794			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000		98.86334		5.45000	98.77586			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.45000		98.76129		5.45000	98.67398			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.29895			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.08691			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.12293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.86727	103.87467		10.86727	103.02383			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.86727	101.74315		10.86727	101.62942			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18576			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.82108			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16023			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.82936		6.50000	100.81164			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26113			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85017			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10457			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20313			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15509			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25893			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04920			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.10931			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53883			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57471			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.20624			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.37808			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.90654			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.12710			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.15425			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.12504			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.14312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88357			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.14270			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.51225			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		100.00000	1.77866		100.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	99.98474		100.00000	99.71882			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.19402			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.85079			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.57225			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62631			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64049			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.64998			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.14500	102.79120		8.14500	102.76867			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		5.92000	102.36171		5.92000	102.34546			1,184,000,000.00	200,000	200,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38523			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.63500	105.07271		8.63500	105.04817			2,590,500,000.00	300,000	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.76440			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.73513			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.82315			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20902			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.31500	107.56448		8.31500	107.54054			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.37267			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.57961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.21000	97.53407		3.21000	116.29711			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.98000	93.96214		3.98000	126.19380			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.98309			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.79295			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.75713			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.40198			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.07947			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.83000	89.68651		3.83000	90.45165			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.83000	89.61174		3.83000	96.54903			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.50688			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.08394			0.00	7,600,000,000	3,800,000,000.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04421			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.70000	107.60641		11.70000	107.57261			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.43095			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.98000	92.96496		3.98000	126.19380			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.35429			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.51072			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.35000	99.25801		5.35000	99.17144			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.15703		5.35000	99.07064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA404	On 23/01/2014	Spot Bond		5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395		1,800,000,000,000,000.00	18,000,000,000	18,000,000,000.00	
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.11544			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.36143			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38344			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.35726			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77577			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12021			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31097			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31303			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.10816			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30963			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.96848			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.92532			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39347			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64058			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64533			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65483			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61207			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51454			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36139			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10761			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		100.00000	9.10926		100.00000	100.00000		1,600,000,000,000,000.00	16,000,000,000	16,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.36143			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.16119			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		80.00003		100.00000	80.00002			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		95.19468		100.00000	94.94996			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		75.82418		100.00000	75.61644			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		67.34317		100.00000	67.21915			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.35715			0.00	0	200,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.62626		100.00000	39.53026			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63077			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.69603		100.00000	16.65558			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.66568			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		36.71262		100.00000	36.43705		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.69586		100.00000	51.53446			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.61332			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.38460			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.60000		140.06621		8.60000	140.03363			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.40400			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14799			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32549			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.63500		98.99743		8.63500	98.97469		5,181,000,000.00	600,000	200,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.78500		68.67482		8.78500	96.86514			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.27500		99.69144		9.27500	101.82273		927,500,000.00	100,000	270,000,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.82966			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.38500		103.40129		11.38500	103.37001			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.00914			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.18165			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.19485			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.21067			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.26429			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.68579			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.24243			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56855			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.99052			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.74710			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	71.85039		100.00000	71.70923			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	37.67702		100.00000	37.39518			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	36.71262		100.00000	36.43705		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.15211			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.64006			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.07710			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71841			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56280			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.29561			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.02321			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.11907			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75046			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21132			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.05704			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.15110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.09698			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.10622			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.38567			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	85.37119		100.00000	85.17539			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	81.58853		100.00000	81.40961			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	88.86960		100.00000	88.65900			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	60.93700		100.00000	60.78776			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.00721		100.00000	37.91514			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.47308		100.00000	15.43518			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	37.77607		100.00000	37.68355			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.55000	102.89478		8.55000	102.87111			855,000,000.00	100,000	370,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.29947			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.10165			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.20054			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70217			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70765			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73504			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.52034			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.64833			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.87000	102.86815		7.87000	102.84635			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.62000	106.39242		8.62000	106.36802			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.47500	106.69012		9.47500	106.66328			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.21000	108.11670		5.21000	108.10150			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99270			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.03289			0.00	0	0.00

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	9.47500	105.01408		9.47500	105.09923			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.18500	103.71605		7.18500	103.69583			1,437,000,000.00	200,000	4,060,000,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.49119			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.79500	104.09330		8.79500	104.06883			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.42554			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.49500	103.95251		8.49500	103.92888			1,699,000,000.00	200,000	170,000,000.00
MTN02		On 13/07/2014	Spot Bond	6.34000	105.96771		6.34000	105.94974			2,536,000,000.00	400,000	4,231,265,700.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.23500	106.51264		7.23500	106.49207			0.00	0	1,450,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.44000	108.74387		8.44000	108.71944			2,532,000,000.00	300,000	70,000,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.83368		100.89771	5.81944			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.91260		100.61875	5.89819			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	100.06233			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.06350			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.06466			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.06570			0.00	0	100,000,000.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.06608			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.07276			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.08032			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24474		100.00000	0.24414			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24474		100.00000	0.24414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.98000	95.61891		8.98000	95.59609			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.08500	100.47158		7.08500	101.74299			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.67701			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79109			0.00	1,000,000,000	4,500,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.08811			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.54199			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.81472			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.81237			0.00	0	30,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38622			0.00	0	100,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.83500	108.13321		6.83500	108.11313			0.00	0	720,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.60380			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.47000	115.37932		8.47000	115.35288			1,694,000,000.00	200,000	30,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.77500	32.64520		10.77500	32.63605			0.00	0	150,000,000.00
NBK6A	On 19/04/2015	Spot Bond		7.38500	103.84246		7.38500	103.82177			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52589			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.55607			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.39500	101.96196		6.39500	101.94449			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10285			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.58500	105.20012		7.58500	105.17848			2,275,500,000.00	300,000	300,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98026			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.86886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99673			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.82451			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66587			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.47767			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.28866			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.39338			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	100.44141			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.48358			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.36946			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71168			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.40157			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31885			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18948			0.00	0	320,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.78391			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.05440			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.08509			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02081			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.75980			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98141			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97051			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96971			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.08500	105.90198		8.08500	105.87880			0.00	0	3,300,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.52436			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.47000	103.19730		5.47000	103.18202			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64677			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.88500		119.16674		11.88500	111.60908			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.52151			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.77696			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000		161.51476		2.19000	161.48964			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.52500		107.11199		8.52500	107.08769			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.07314			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.48991			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.48991			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.15500		108.74695		9.15500	106.11402			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.93344			0.00	0	100,000,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.18908			0.00	0	100,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.93720			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.93777			0.00	0	80,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.93511			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.35500		108.75818		9.35500	107.34006			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.93247			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.93516			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.93349			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.55500		108.76973		9.55500	106.03585			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.92818			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.93140			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.93241			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.91181			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.91840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.93026			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.58500		102.62561		6.58500	102.60761			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.29000		121.77163		8.29000	121.74461			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.73000		122.18042		8.73000	122.15159			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500		168.40680		2.08500	168.38111			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.28000		129.56685		9.28000	129.53474			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.56328			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.54819			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.58997			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.31441			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.11838			0.00	0	20,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03522			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.75466			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.26883			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.74899		100.00000	18.70358			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		27.77137		100.00000	27.70410			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.36500		105.14340		6.36500	105.12530			3,182,500,000.00	500,000	500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		8.99506		100.00000	8.97327			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.71000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		42.87662		100.00000	42.77275			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.42177			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.06509			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.23329			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	100.00000		30.80772		100.00000	100.00000			5,000,000,000,000,000.00	50,000,000,000	25,000,000,000.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.28094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.08786			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98787			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.45543			0.00	0	100,000,000.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03241			0.00	0	50,000,000.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.01360			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.12876			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.07514			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.03582			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19400			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.12639			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.07685			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26609			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.18616			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.12468			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.35194			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.36328			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.36838			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.37972			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.42843			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.43975			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.05002			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.35104			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.13500	108.20720		6.13500	108.18914			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.09000	95.96008		5.09000	95.94675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	8.02000	38.65555		8.02000	38.64725			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.14000	114.89697		6.13500	114.88699		7,274,600,321,640,000.00	84,788,326,000	25,326,445,100.00	
R158		On 15/09/2015	Spot Bond	6.13500	114.90618		6.13500	114.88699			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.03500	89.74133		6.03500	89.72660			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.13500	121.21234		6.13500	121.19210			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.96500	84.72332		5.96500	84.70957			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.20000	122.56733		8.20000	122.54042		9,410,436,210,400,000.00	47,614,172,000	16,933,819,300.00	
R187P		On 21/12/2026	Spot Bond	7.94000	36.09394		7.94000	36.08626			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.86000	33.75411		7.86000	33.74700			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.68000	279.34162		1.68000	279.30203		8,400,000,000,000.00	5,000,000,000	44,307,260,000.00	
R201		On 21/12/2014	Spot Bond	4.69000	107.85846		4.72000	107.81225		417,269,300,000,000.00	88,970,000,000	79,870,000,000.00	
R202		On 07/12/2033	Spot Bond	2.18000	209.77892		2.18000	209.74636		239,800,000,000.00	110,000,000	81,879,700,000.00	
R2023		On 28/02/2023	Spot Bond	7.92000	100.59174		7.93000	100.50577		3,569,295,312,000,000.00	50,668,600,000	53,014,458,900.00	
R203		On 15/09/2017	Spot Bond	6.93500	105.81316		6.93500	105.79324		2,492,252,448,500,000.00	59,373,100,000	80,548,500,000.00	
R2030		On 31/01/2030	Spot Bond	8.85500	95.71497		8.85500	95.08699		976,883,600,000,000.00	10,320,000,000	02,500,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.10500	96.73869		9.10500	96.71529		1,573,252,950,000,000.00	72,790,000,000	31,700,000,000.00	
R204		On 21/12/2018	Spot Bond	7.19000	106.69119		7.20000	106.62773		1,936,827,773,984,000.00	69,377,993,600	39,190,185,100.00	
R2048		On 28/02/2048	Spot Bond	9.19000	97.34172		9.19000	97.31756		373,937,424,000,000.00	40,689,600,000	87,549,600,000.00	
R206		On 15/01/2014	Spot Bond	5.12500	102.92624		5.11500	102.91352		22,468,000,000,000.00	4,384,000,000	60,739,078,700.00	
R207		On 15/01/2020	Spot Bond	7.46000	101.46630		7.47500	101.37358		3,177,209,877,604,000.00	25,899,447,400	57,227,462,400.00	
R208		On 31/03/2021	Spot Bond	7.64000	95.97281		7.65000	95.89922		1,035,078,080,888,000.00	35,481,424,200	63,739,826,100.00	
R209		On 31/03/2036	Spot Bond	8.98500	74.66960		8.98000	74.68945		1,205,861,329,311,000.00	34,208,272,600	17,678,900,000.00	
R210		On 31/03/2028	Spot Bond	2.08000	157.88284		2.08000	157.85871		499,200,000,000.00	240,000,000	28,261,230,000.00	
R211		On 31/01/2017	Spot Bond	0.26000	128.94106		0.26000	128.92777		5,111,743,000,000.00	19,660,550,000	26,208,000,000.00	
R212		On 31/01/2022	Spot Bond	1.55000	131.22495		1.55000	131.20686			0.00	0	93,842,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.82000	85.53766		8.82000	85.51727			2,239,240,122,000,000.00	53,882,100,000	51,710,900,000.00
R214	On 28/02/2041	Spot Bond		9.13000	75.13481		9.13000	75.11628			1,615,013,917,000,000.00	76,890,900,000	38,801,800,000.00
R225C	On 15/03/2014	Spot Bond		4.58000	98.56532		4.58000	98.55313			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.69000	96.26797		4.69000	96.25565			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.19500	92.25995		6.19500	92.24440			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.03500	89.74133		6.03500	89.72660			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.95500	87.26986		5.95500	87.25571			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.96500	84.72332		5.96500	84.70957			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.75500	99.58485		4.75500	99.57194			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.77500	97.26604		4.77500	97.25350			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.72500	95.04843		4.72500	95.03631			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.10500	90.89520		6.10500	90.88027			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.97500	88.43545		5.97500	88.42123			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.95500	85.91324		5.95500	85.89947			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.01500	83.27922		6.01500	83.26573			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.91000	78.37185		6.91000	78.35731			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.96000	75.60505		6.96000	75.59092			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.20500	72.27368		7.20500	72.25971			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.18500	69.82911		7.18500	69.81564			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.16500	67.48025		7.16500	67.46727			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.15500	65.18468		7.15500	65.17216			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.43500	61.82321		7.43500	61.81088			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.41500	59.68883		7.41500	59.67696			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.57000	56.90623		7.57000	56.89468			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.54000	54.95922		7.54000	54.94811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond		7.51000	53.09419		7.51000	53.08350			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.48000	51.30730		7.48000	51.29701			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.44000	49.64078		7.44000	49.63087			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.40000	48.04694		7.40000	48.03740			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.14000	42.96687		8.14000	42.95751			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.10000	41.46285		8.10000	41.45385			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.06000	40.02689		8.06000	40.01825			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.02000	38.65555		8.02000	38.64725			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.98000	37.34559		7.98000	37.33761			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.94000	36.09394		7.94000	36.08626			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.90000	34.89769		7.90000	34.89030			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.86000	33.75411		7.86000	33.74700			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.70347			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81942			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.80602			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.83500			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.71846			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.78295		100.00000	12.75199			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.74746		100.00000	3.73839			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.23723			0.00	2,000,000,000	1,000,000,000.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.14095			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30083			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.87713			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25657			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.53150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.87761			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06860			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56503			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.96580			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.72030			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.23597			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27519			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70848			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60499			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50637			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		100.00000	72.21064		100.00000	72.07592		4,050,000,000,000,000.00	40,500,000,000	30,000,000,000.00	
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37533			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.52670			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40393			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.54080			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48175			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48175			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.43914			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.61519			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.82108			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.56321			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.99141		12.35000	105.95690			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.52365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		11.96099		100.00000	11.93202			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.39794			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.05090			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.69448			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.72075			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		98.39572		100.00000	98.13333			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.85012			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.75350		100.00000	1.74920			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.53421		100.00000	9.51111			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.05478		100.00000	14.02073			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.00051		100.00000	11.98580			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.77249			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.95000		106.22500		8.95000	106.19944			895,000,000.00	100,000	820,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.90025			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.43500		114.25112		7.43500	108.82490			0.00	0	3,210,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.86517			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.98500		106.74873		8.98500	106.72311			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.50446			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.24910			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.37612			0.00	55,000,000	27,500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.50820			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.49832			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.38500		107.84200		7.38500	103.01144			0.00	0	1,120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.80000		99.47664		8.80000	99.45310			0.00	0	430,000,000.00
SBK11	On 09/04/2014	Spot Bond	1.86000		131.62269		1.86000	131.60177			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.59500		112.26120		7.59500	112.23808			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.45500		112.51120		7.45500	112.48845			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38500		112.63649		7.38500	112.61392			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.33500		101.18870		8.33500	101.16588			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53000		112.37718		7.53000	112.35423			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.49500		112.43969		7.49500	112.41684			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.12018			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.96181			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.27730			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.87482			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.98500		104.38247		7.98500	104.35989			0.00	0	90,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.18683			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.86418			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.01815			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.05632			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30000		108.84402		9.30000	108.81699			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.85000		101.52786		9.85000	101.50089			0.00	0	150,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.05684			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.32433			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.18615			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.87655			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.69000		100.65757		8.69000	100.63430			5,214,000,000.00	600,000	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.90000		98.74302		8.90000	94.62645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		9.35000	95.91277		9.35000	95.88856			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.31500	113.84170		7.31500	113.81948			731,500,000.00	100,000	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.21000	131.98070		2.21000	267.76490			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.96000	105.59257		0.96000	126.18709			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.68000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.44750		100.00000	6.43171			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.92569		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.53000	110.56159		1.53000	124.00645			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.82936		6.50000	100.81164			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25647			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.91713			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.36116			0.00	0	25,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.03500	102.54071		9.03500	102.51596			903,500,000.00	100,000	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.02942			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71940			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.02162			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91926			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.32147			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.43500	107.86777		7.43500	107.84637			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.80000	99.53488		8.80000	101.84155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.33500	101.18870		8.33500	101.16588			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06053			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.94887			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.11443			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94853			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.33621			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.03500	107.45774		8.03500	107.43462			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.82478			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79470			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.59854			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.33000	94.71626		9.33000	94.69254			3,732,000,000.00	400,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50922			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05697			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45766			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.25800	87.73519		9.25800	87.71337			0.00	0	240,000,000.00
SSN005	On 31/03/2021	Spot Bond		9.32000	87.43753		9.32000	87.41564			0.00	0	240,000,000.00
SSN006	On 21/12/2014	Spot Bond		5.96500	106.49151		5.96500	106.47441			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.73500	95.52937		8.73500	95.50718			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17593			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.11500	101.89848		8.11500	101.87610			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.03500	113.26578		7.03500	113.24414			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.58000	101.84332		2.58000	102.21478			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.15000	101.58012		8.15000	102.65192			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.05929			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.80584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.85635			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.62000		110.22468		9.62000	110.75859			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.32177			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.33133			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.10957			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.98546			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.94197			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.88368			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.84016			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.69478			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.56372			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.06793			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.97095			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.96506			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.96607			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.86405			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.75602			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	100.00000		80.75221		100.00000	80.57395		1,020,000,000,000,000.00	10,200,000,000	5,100,000,000.00	
SY1033	On 18/02/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	100.00000		80.04386		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
SZ18	On 30/09/2015	Spot Bond	6.59500	111.88994		6.59500	111.86999			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.80000	102.67153		8.80000	102.64724			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	66.69839		100.00000	66.55158			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	57.39504		100.00000	57.25600			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.55740		100.00000	21.50517			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.32500	101.88862		6.32500	101.87133			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50633			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.22360			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.88505			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.33013			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.62406			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.34026			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.38500	105.83252		7.38500	105.81166			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17508			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.53809			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.55469			0.00	0	40,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.62181		7.83000	102.60039			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52894			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54972			0.00	0	150,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.38084			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.52894			0.00	0	40,298,800.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.54972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.28361		7.16000	102.25516			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.59036			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58705			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.66650			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65576			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.97847			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94173			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.52812			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55469			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.32640		8.73000	102.76791			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23348			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24436			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.67000	100.76247		8.67000	98.90572			0.00	0	260,000,000.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59202			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25935			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.66485			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29488			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.92131			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41369			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56096			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.24001		101.06155	6.22475			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.52563			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.70595			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.60031			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.63343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.98174			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53660			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.54836			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.55676			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.54836			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.55676			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.56096			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.54332			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.55676			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60294			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.60294			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60294			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67004			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.68679			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66585			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99995			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.02076			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01244			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.89018			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.98500		105.91035		7.98500	105.88756			1,597,000,000.00	200,000	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.65000		96.42274		7.65000	96.37782			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.85500		104.82167		7.85500	104.79936			7,071,856,500,000.00	900,300,000	6,958,700,000.00
TN20	On 17/09/2020	Spot Bond	8.80000		110.38825		8.80000	110.36198			1,760,000,000.00	200,000	14,537,100,000.00
TN23	On 06/11/2023	Spot Bond	9.10000		111.36433		9.10000	111.33695			0.00	0	9,072,700,000.00
TN25	On 19/08/2025	Spot Bond	9.35000		103.40391		9.35000	103.37824			0.00	0	14,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.35000	96.64813		9.35000	96.62373			6,545,000,000.00	700,000	6,917,400,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.92150			0.00	0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.93291			0.00	1,500,000,000	3,100,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.22874			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.05046			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.05207			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.05215			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.05966			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.07541			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70157			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73016			0.00	0	200,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.74728			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.69617		10.00000	99.66860			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.70372		9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71077		100.00000	9.68490			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.81906			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.79567			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.69204			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.44632			0.00	0	5,000,000,000.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.18997			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.42476			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.22953			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.19109			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.96812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.96547			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.55902			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	100.00000		50.57297		100.00000	50.47702			0.00	0	10,000,000,000.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.38373			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.57506			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.51608			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.48659			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.36863			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.10324			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871		4,860,000,000,000,000.00	48,600,000,000	34,600,000,000.00	
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.56073			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871		80,000,000,000,000.00	800,000,000	800,000,000.00	
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.48840			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871		150,000,000,000,000.00	1,500,000,000	2,300,000,000.00	
UG21	On 02/03/2021	Spot Bond	9.05000		110.94070		9.05000	110.91357			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.85893			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56383			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.93526			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.27500		104.72230		9.27500	104.69608			0.00	0	140,000,000.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.76914			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.80647			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.17538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.18173			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.18207			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.86379			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.89052			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.49500		119.67507		6.49500	119.65428			0.00	0	9,790,000,000.00
WS05	On 01/08/2018	Spot Bond	0.91000		239.69220		0.91000	239.66328		1,963,052,000,000.00	2,157,200,000	5,888,600,000.00	
WSP1	On 28/05/2015	Spot Bond	6.43500		107.94524		6.43500	103.43440			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.44000		109.03546		7.44000	104.52274			0.00	0	8,850,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.75500		109.78513		7.75500	105.27172			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.10000		108.76821		8.10000	104.25444			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19000		108.75947		8.19000	104.24555			0.00	0	1,580,000,000.00
Z009	On 30/11/2013	Spot Bond	4.75500		99.85690		4.75500	99.84392			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.08500		90.77781		6.08500	90.76303			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.74500		98.31295		4.74500	98.30039			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.75500		97.15523		4.75500	97.14282			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.01500		89.27227		6.01500	89.25773			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.73500		95.29460		4.73500	95.28248			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.08500		90.76303		6.08500	90.74824			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.14500		66.26400		7.14500	66.25115			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		26.46563		100.00000	26.41542			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.00859		100.00000	13.98201			0.00	0	0.00
Total for j-Bonds :										67,929,660,379,277,000.00	8,736,915,800	61 275 860	100.00
Grand Total:										67,929,660,721,770,800.00	8,736,936,089	61 278 278	035.00