



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/11/2013

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	10.11290	10.11290		10.15600	10.15600		12.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,812.90120	1.81290	1,856.00320	1.85600	29.86	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00120	0.00000	0.00320	0.00000	29.86	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	683.13540	0.68314	726.55710	0.72656	16.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.23540	0.00024	0.55710	0.00056	16.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.25750	0.00026	0.59420	0.00059	16.20	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	673.15750	0.67316	716.59420	0.71659	16.20	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	663.18160	0.66318	706.63380	0.70663	16.12	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.28160	0.00028	0.63380	0.00063	16.12	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	563.59100	0.56359	607.22010	0.60722	15.35	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.69100	0.00069	1.22010	0.00122	15.35	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	2.84130	0.00284	3.72140	0.00372	14.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	415.74130	0.41574	459.72140	0.45972	14.38	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	83.04870	0.08305	123.48890	0.12349	12.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	70.14870	0.07015	67.48890	0.06749	12.07	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	13.41710	0.01342	26.42010	0.02642	15.21	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	310.51710	0.31052	280.42010	0.28042	15.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	1.53610	0.00154	4.78340	0.00478	17.89	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	638.63610	0.63864	598.78340	0.59878	17.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.13660	10.13660	10.17960	10.17960	12.38	75,203,435.40	7,419	614,259.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,736.60090	2.73660	2,779.60110	2.77960	27.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00090	0.00000	0.00110	0.00000	27.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,136.60280	2.13660	2,179.60290	2.17960	22.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00280	0.00000	0.00290	0.00000	22.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.08360	0.00008	0.08960	0.00009	17.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,386.68360	1.38668	1,429.68960	1.42969	17.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,236.77900	1.23678	1,279.79910	1.27980	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.17900	0.00018	0.19910	0.00020	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,208.90650	1.20891	1,251.93100	1.25193	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.20650	0.00021	0.23100	0.00023	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.26710	0.00027	0.30140	0.00030	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,158.96710	1.15897	1,202.00140	1.20200	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,136.89940	1.13690	1,179.93910	1.17994	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.29940	0.00030	0.33910	0.00034	16.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Call	1,109.04590	1.10905	1,152.09330	1.15209	1,109.046	16.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Put	0.34590	0.00035	0.39330	0.00039	0.346	16.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Put	0.50300	0.00050	0.57710	0.00058	0.503	15.61	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Call	1,037.10300	1.03710	1,080.17710	1.08018	1,037.103	15.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Call	937.42260	0.93742	980.58080	0.98058	937.423	14.98	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	0.82260	0.00082	0.98080	0.00098	0.823	14.98	0.00	0	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	738.73240	0.73873	782.22850	0.78223	738.732	13.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	2.13240	0.00213	2.62850	0.00263	2.132	13.60	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	3.49440	0.00349	4.31650	0.00432	3.494	12.92	0.00	0	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	640.09440	0.64009	683.91650	0.68392	640.094	12.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	591.09210	0.59109	635.13240	0.63513	591.092	12.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	4.49210	0.00449	5.53240	0.00553	4.492	12.58	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	552.10160	0.55210	596.34680	0.59635	552.102	12.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	5.50160	0.00550	6.74680	0.00675	5.502	12.30	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	5.78900	0.00579	7.08970	0.00709	5.789	12.23	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	542.38900	0.54239	586.68970	0.58669	542.389	12.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	456.91300	0.45691	500.66380	0.50066	456.913	11.93	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	10.31300	0.01031	11.06380	0.01106	10.313	11.93	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	447.74170	0.44774	491.22240	0.49122	447.742	11.94	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	11.14170	0.01114	11.62240	0.01162	11.142	11.94	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	15.01390	0.01501	15.43320	0.01543	15.014	11.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	411.61390	0.41161	455.03320	0.45503	411.614	11.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	402.73320	0.40273	446.12800	0.44613	402.733	11.99	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	16.13320	0.01613	16.52800	0.01653	16.133	11.99	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	359.36440	0.35936	402.55230	0.40255	359.364	12.04	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	22.76440	0.02276	22.95230	0.02295	22.764	12.04	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	31.34590	0.03135	31.15470	0.03115	31.346	12.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	317.94590	0.31795	360.75470	0.36075	317.946	12.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	278.77720	0.27878	320.99250	0.32099	278.777	12.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	42.17720	0.04218	41.39250	0.04139	42.177	12.13	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	235.12780	0.23513	276.29050	0.27629	235.128	12.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	58.52780	0.05853	56.69050	0.05669	58.528	12.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	71.64120	0.07164	68.87450	0.06887	71.641	12.23	0.00	0	5,602.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	208.24120	0.20824	248.47450	0.24847	208.241	12.23	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	149.34010	0.14934	186.40900	0.18641	149.340	12.33	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	112.74010	0.11274	106.80900	0.10681	112.740	12.33	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	129.19630	0.12920	164.67690	0.16468	129.196	12.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	132.59630	0.13260	125.07690	0.12508	132.596	12.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	137.86520	0.13787	129.92270	0.12992	137.865	12.38	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	124.46520	0.12447	159.52270	0.15952	124.465	12.38	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	105.50190	0.10550	135.41030	0.13541	105.502	12.70	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	168.90190	0.16890	155.81030	0.15581	168.902	12.70	0.00	0	1,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	102.04380	0.10204	131.43020	0.13143	102.044	12.77	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	175.44380	0.17544	161.83020	0.16183	175.444	12.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	202.65000	0.20265	186.94860	0.18695	202.650	13.03	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	89.25000	0.08925	116.54860	0.11655	89.250	13.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	83.44090	0.08344	109.70560	0.10971	83.441	13.16	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	216.84090	0.21684	200.10560	0.20011	216.841	13.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	75.40780	0.07541	100.14210	0.10014	75.408	13.35	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	238.80780	0.23881	220.54210	0.22054	238.808	13.35	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	284.95610	0.28496	263.74780	0.26375	284.956	13.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	61.55610	0.06156	83.34780	0.08335	61.556	13.74	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	53.76830	0.05377	73.70910	0.07371	53.768	14.00	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	317.16830	0.31717	294.10910	0.29411	317.168	14.00	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	41.07760	0.04108	57.63620	0.05764	41.078	14.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	384.47760	0.38448	358.03620	0.35804	384.478	14.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Put	401.82090	0.40182	374.60530	0.37461	401.821	14.66	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	38.42090		0.03842		54.20530	0.05421	38.421	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	37.16120		0.03716		52.56900	0.05257	37.161	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	410.56120		0.41056		382.96900	0.38297	410.561	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	32.54150		0.03254		46.51590	0.04652	32.542	14.98	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	445.94150		0.44594		416.91590	0.41692	445.942	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	454.88500		0.45489		425.51880	0.42552	454.885	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	31.48500		0.03148		45.11880	0.04512	31.485	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	27.61120		0.02761		39.95390	0.03995	27.611	15.31	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	491.01120		0.49101		460.35390	0.46035	491.011	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	23.47640		0.02348		34.35930	0.03436	23.476	15.63	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	536.87640		0.53688		504.75930	0.50476	536.876	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	583.53480		0.58353		549.99220	0.54999	583.535	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	20.13480		0.02013		29.59220	0.02959	20.135	15.99	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	14.95550		0.01496		22.38410	0.02238	14.955	16.69	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	678.35550		0.67836		642.78410	0.64278	678.356	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	13.32860		0.01333		20.07770	0.02008	13.329	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	716.72860		0.71673		680.47770	0.68048	716.729	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	794.05680		0.79406		756.63980	0.75664	794.057	17.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	10.65680		0.01066		16.23980	0.01624	10.657	17.54	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	8.59810		0.00860		13.23190	0.01323	8.598	18.10	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	871.99810		0.87200		833.63190	0.83363	871.998	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	5.88910		0.00589		9.19720	0.00920	5.889	19.16	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,019.28910		1.01929		979.59720	0.97960	1,019.289	19.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,068.18880		1.06819		1,028.59240	1.02859	1,068.189	19.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	4.78880		0.00479		8.19240	0.00819	4.789	19.24	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	2.53790		0.00254		5.04440	0.00504	2.538	19.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,215.93790		1.21594		1,175.44440	1.17544	1,215.938	19.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	1.31920		0.00132		3.11540	0.00312	1.319	19.72	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,364.71920		1.36472		1,323.51540	1.32352	1,364.719	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,563.93800		1.56394		1,522.05330	1.52205	1,563.938	20.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.53800		0.00054		1.65330	0.00165	0.538	20.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.13470		0.00013		0.65760	0.00066	0.135	20.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,863.53470		1.86353		1,821.05760	1.82106	1,863.535	20.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.08220		0.00008		0.27370	0.00027	0.082	22.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,213.48220		2.21348		2,170.67370	2.17067	2,213.482	22.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.12100		0.00012		0.22540	0.00023	0.121	24.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,363.52100		2.36352		2,320.62540	2.32063	2,363.521	24.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.15070		10.15070		10.19350	10.19350		12.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	608.61750		0.60862		652.84410	0.65284	608.618	12.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	7.91750		0.00792		9.34410	0.00934	7.918	12.07	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	570.26350		0.57026		614.70110	0.61470	570.263	11.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	9.56350		0.00956		11.20110	0.01120	9.564	11.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	560.72500		0.56072		605.21760	0.60522	560.725	11.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	10.02500		0.01002		11.71760	0.01172	10.025	11.82	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	551.20840		0.55121		595.75670	0.59576	551.208	11.77	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	10.50840		0.01051		12.25670	0.01226	10.508	11.77	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	179.26850		0.17927		216.39470	0.21639	179.268	12.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	128.56850		0.12857		122.89470	0.12289	128.569	12.20	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	56.70850		0.05671		74.52190	0.07452	56.709	14.33	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	416.00850		0.41601		391.02190	0.39102	416.008	14.33	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	24.25590		0.02426		33.11350	0.03311	24.256	16.34	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	713.55590		0.71356		679.61350	0.67961	713.556	16.34	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.16440		10.16440		10.20740	10.20740		12.36	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	103.39920		0.10340		99.98650	0.09999	103.399	12.14	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	267.79920		0.26780		307.38650	0.30739	267.799	12.14	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	80.94510		0.08095		101.24490	0.10124	80.945	14.14	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	416.54510		0.41655		393.84490	0.39384	416.545	14.14	0.00	0	0.00

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			10.19960		10.19960		10.24320	10.24320		12.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,900.07610		1.90008	1,943.71110	1.94371	1,900.076		16.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.47610		0.00048	0.51110	0.00051	0.476		16.56	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	266.65520		0.26666	303.98130	0.30398	266.655		12.57	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	187.05520		0.18706	180.78130	0.18078	187.055		12.57	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	130.59360		0.13059	154.62540	0.15463	130.594		14.08	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	440.99360		0.44099	421.42540	0.42143	440.994		14.08	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	128.29010		0.12829	152.03420	0.15203	128.290		14.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	448.69010		0.44869	428.83420	0.42883	448.690		14.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	126.03010		0.12603	149.48850	0.14949	126.030		14.17	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	456.43010		0.45643	436.28850	0.43629	456.430		14.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.25090		10.25090	10.29480	10.29480			13.20	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.32640		0.00133	1.42480	0.00142	1.326		15.84	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,952.22640		1.95223	1,996.22480	1.99622	1,952.226		15.84	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	160.51890		0.16052	156.77150	0.15677	160.519		12.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	411.41890		0.41142	451.57150	0.45157	411.419		12.65	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	179.61660		0.17962	206.17930	0.20618	179.617		14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	498.71660		0.49872	481.37930	0.48138	498.717		14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	177.12300		0.17712	203.45050	0.20345	177.123		14.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	506.22300		0.50622	488.65050	0.48865	506.223		14.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	174.66930		0.17467	200.76070	0.20076	174.669		14.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	513.76930		0.51377	495.96070	0.49596	513.769		14.51	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.25240		10.25240	10.29630	10.29630			13.21	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	167.31100		0.16731	192.57620	0.19258	167.311		14.68	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	544.91100		0.54491	526.27620	0.52628	544.911		14.68	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.25390		10.25390	10.29780	10.29780			13.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	11.56710		0.01157	12.34770	0.01235	11.567		13.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,175.46710		1.17547	1,220.14770	1.22015	1,175.467		13.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,165.77190		1.16577	1,210.46840	1.21047	1,165.772		13.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	11.87190		0.01187	12.66840	0.01267	11.872		13.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,156.08520		1.15609	1,200.79710	1.20080	1,156.085		13.14	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	12.18520		0.01219	12.99710	0.01300	12.185		13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.27910		10.27910	10.32320	10.32320			13.57	251,426,786.00	24,460	90,444.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,579.71740		2.57972	2,623.86950	2.62387	2,579.717		17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.61740		0.00062	0.66950	0.00067	0.617		17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,080.87510		2.08088	2,125.12650	2.12513	2,080.875		15.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.77510		0.00178	1.92650	0.00193	1.775		15.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,585.29050		1.58529	1,629.83930	1.62984	1,585.290		14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	6.19050		0.00619	6.63930	0.00664	6.190		14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,052.84090		1.05284	1,098.00130	1.09800	1,052.841		12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	23.74090		0.02374	24.80130	0.02480	23.741		12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	751.90330		0.75190	796.60310	0.79660	751.903		12.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	62.80330		0.06280	63.40310	0.06340	62.803		12.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	743.56700		0.74357	788.22670	0.78823	743.567		12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	64.46700		0.06447	65.02670	0.06503	64.467		12.53	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	735.26560		0.73527	779.88470	0.77988	735.266		12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	66.16560		0.06617	66.68470	0.06668	66.166		12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	662.20350		0.66220	706.35580	0.70636	662.204		12.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	83.10350		0.08310	83.15580	0.08316	83.104		12.46	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	622.98060		0.62298	666.79330	0.66679	622.981		12.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	93.88060		0.09388	93.99330	0.09359	93.881		12.42	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	584.80390		0.58480	628.21620	0.62822	584.804		12.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	105.70390		0.10570	105.01620	0.10502	105.704		12.38	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	518.05130		0.51805	560.07310	0.56007	518.051		12.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	138.95130		0.13895	136.87310	0.13687	138.951		12.62	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	457.04920		0.45705	497.36760	0.49737	457.049		12.86	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	177.94920		0.17795	174.16760	0.17417	177.949		12.86	0.00	0	0.00

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	376.20870	0.37621	413.48280	0.41348	376.209	13.21	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Put	247.10870	0.24711	240.28280	0.24028	247.109	13.21	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Call	352.02780	0.35203	388.18630	0.38819	352.028	13.33	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Put	272.92780	0.27293	264.98630	0.26499	272.928	13.33	0.00	0	33,901.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Call	342.73000	0.34273	378.43210	0.37843	342.730	13.38	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Put	283.63000	0.28363	275.23210	0.27523	283.630	13.38	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	329.17680	0.32918	364.18160	0.36418	329.177	13.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	300.07680	0.30008	290.98160	0.29098	300.077	13.45	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Call	307.62040	0.30762	341.44360	0.34144	307.620	13.57	0.00	0	40,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Put	328.52040	0.32852	318.24360	0.31824	328.520	13.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.33	Call	296.17650	0.29618	0.00000	0.00000	296.177	13.68	592,353.00	2,000	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.33	Put	347.07650	0.34708	0.00000	0.00000	347.077	13.68	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Call	292.45770	0.29246	325.34700	0.32535	292.458	13.71	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Put	353.35770	0.35336	342.14700	0.34215	353.358	13.71	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	288.78940	0.28879	321.44290	0.32144	288.789	13.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	359.68940	0.35969	348.24290	0.34824	359.689	13.75	0.00	0	3,100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	271.15420	0.27115	302.62910	0.30263	271.154	13.93	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	392.05420	0.39205	379.42910	0.37943	392.054	13.93	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	254.64790	0.25465	284.94710	0.28495	254.648	14.11	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	425.54790	0.42555	411.74710	0.41175	425.548	14.11	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	239.21140	0.23921	268.34590	0.26835	239.211	14.30	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	460.11140	0.46011	445.14590	0.44515	460.111	14.30	0.00	0	300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	211.30850	0.21131	238.15810	0.23816	211.308	14.66	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	532.20850	0.53221	514.95810	0.51496	532.208	14.66	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	208.72230	0.20872	235.34720	0.23535	208.722	14.70	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	539.62230	0.53962	522.14720	0.52215	539.622	14.70	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	198.72320	0.19872	224.46100	0.22446	198.723	14.84	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	569.62320	0.56962	551.26100	0.55126	569.623	14.84	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	186.97710	0.18698	211.62910	0.21163	186.977	15.02	0.00	0	20,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	607.87710	0.60788	588.42910	0.58843	607.877	15.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	156.39710	0.15640	178.00890	0.17801	156.397	15.58	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	727.29710	0.72730	704.80890	0.70481	727.297	15.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	131.85780	0.13186	150.78600	0.15079	131.858	16.15	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	852.75780	0.85276	827.58600	0.82759	852.758	16.15	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	118.10800	0.11811	135.41960	0.13542	118.108	16.53	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	939.00800	0.93901	912.21960	0.91222	939.008	16.53	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	111.91110	0.11191	128.46390	0.12846	111.911	16.72	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	982.81110	0.98281	955.26390	0.95526	982.811	16.72	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	106.12120	0.10612	121.94760	0.12195	106.121	16.91	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	1,027.02120	1.02702	998.74760	0.99875	1,027.021	16.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	100.71250	0.10071	115.84480	0.11584	100.713	17.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,071.61250	1.07161	1,042.64480	1.04264	1,071.613	17.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	78.16020	0.07816	90.35760	0.09036	78.160	18.02	0.00	0	10,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,299.06020	1.29906	1,267.15760	1.26716	1,299.060	18.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	61.69800	0.06170	71.63150	0.07163	61.698	18.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,532.59800	1.53260	1,498.43150	1.49843	1,532.598	18.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	49.65970	0.04966	57.81800	0.05782	49.660	19.85	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,770.55970	1.77056	1,734.61800	1.73462	1,770.560	19.85	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	40.73530	0.04074	47.50370	0.04750	40.735	20.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	2,011.63530	2.01164	1,974.30370	1.97430	2,011.635	20.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	36.69010	0.03669	42.74130	0.04274	36.690	22.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,257.59010	2.25759	2,219.54130	2.21954	2,257.590	22.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	35.80320	0.03580	41.64760	0.04165	35.803	22.92	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,406.70320	2.40670	2,368.44760	2.36845	2,406.703	22.92	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	35.55690	0.03556	41.34090	0.04134	35.557	23.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,456.45690	2.45646	2,418.14090	2.41814	2,456.457	23.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	34.94840	0.03495	40.57220	0.04057	34.948	24.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,605.84840	2.60585	2,567.37220	2.56737	2,605.848	24.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	34.51260	0.03451	40.00570	0.04001	34.513	25.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,755.41260	2.75541	2,716.80570	2.71681	2,755.413	25.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	12.68920	0.01269	15.13390	0.01513	12.689	27.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,983.58920	3.98359	3,941.93390	3.94193	3,983.589	27.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	9.38110	0.00938	11.30130	0.01130	9.381	27.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,230.28110	4.23028	4,188.10130	4.18810	4,230.281	27.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.28200	10.28200	10.32620	10.32620		13.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,208.92500	1.20892	1,253.99180	1.25399	1,208.925	13.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	16.92500	0.01692	17.79180	0.01779	16.925	13.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,199.33430	1.19933	1,244.41300	1.24441	1,199.334	13.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	17.33430	0.01733	18.21300	0.01821	17.334	13.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,189.75380	1.18975	1,234.84360	1.23484	1,189.754	13.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	17.75380	0.01775	18.64360	0.01864	17.754	13.26	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.29240	10.29240	10.33670	10.33670		13.66	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,995.20660	1.99521	2,039.73970	2.03974	1,995.207	15.56	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.80660	0.00281	3.03970	0.00304	2.807	15.56	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	422.97510	0.42298	461.39090	0.46139	422.975	13.19	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	230.57510	0.23058	224.69090	0.22469	230.575	13.19	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.38310	10.38310	10.42830	10.42830		14.17	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	640.36530	0.64037	682.54370	0.68254	640.365	12.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	197.26530	0.19727	194.24370	0.19424	197.265	12.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	634.44130	0.63444	676.47400	0.67647	634.441	13.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	201.34130	0.20134	198.17400	0.19817	201.341	13.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	628.56170	0.62856	670.45220	0.67045	628.562	13.03	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	205.46170	0.20546	202.15220	0.20215	205.462	13.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.41080	10.41080	10.45600	10.45600		14.30	0.00	0	31,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,416.95840	2.41696	2,462.48220	2.46248	2,416.958	16.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	6.15840	0.00616	6.48220	0.00648	6.158	16.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,975.27260	1.97527	2,020.97100	2.02097	1,975.273	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	14.47260	0.01447	14.97100	0.01497	14.473	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	20.32690	0.02033	21.04010	0.02104	20.327	14.76	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,791.12690	1.79113	1,837.04010	1.83704	1,791.127	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,685.46230	1.68546	1,731.52240	1.73152	1,685.462	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	24.66230	0.02466	25.52240	0.02552	24.662	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,656.78700	1.65679	1,702.88980	1.70289	1,656.787	14.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	25.98700	0.02599	26.88980	0.02689	25.987	14.43	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	37.93060	0.03793	39.17840	0.03918	37.931	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,448.73060	1.44873	1,495.17840	1.49518	1,448.731	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,263.84220	1.26384	1,310.62550	1.31063	1,263.842	13.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	53.04220	0.05304	54.62550	0.05463	53.042	13.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	931.75070	0.93175	976.71580	0.97672	931.751	13.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	110.95070	0.11095	110.71580	0.11072	110.951	13.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	113.10710	0.11311	112.85970	0.11286	113.107	13.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	923.90710	0.92391	968.85970	0.96886	923.907	13.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	916.09660	0.91610	961.03180	0.96103	916.097	13.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	115.29660	0.11530	115.03180	0.11503	115.297	13.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	810.09160	0.81009	854.76080	0.85476	810.092	13.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	149.29160	0.14929	148.76080	0.14876	149.292	13.05	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	163.02430	0.16302	162.35880	0.16236	163.024	13.04	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	773.82430	0.77382	818.35880	0.81836	773.824	13.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	662.28720	0.66229	702.39820	0.70240	662.287	13.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	221.48720	0.22149	216.39820	0.21640	221.487	13.21	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	639.46220	0.63946	679.11310	0.67911	639.462	13.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	238.66220	0.23866	233.11310	0.23311	238.662	13.31	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	294.37570	0.29438	287.36590	0.28737	294.376	13.62	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	575.17570	0.57518	613.36590	0.61337	575.176	13.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	322.34230	0.32234	349.84140	0.34984	322.342	15.47	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	711.54230	0.71154	693.84140	0.69384	711.542	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	175.95900	0.17596	192.89360	0.19289	175.959	17.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,365.15900	1.36516	1,336.89360	1.33689	1,365.159	17.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,632.77620	1.63278	1,601.62970	1.60163	1,632.776	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	143.57620	0.14358	157.62970	0.15763	143.576	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	134.63830	0.13464	147.85610	0.14786	134.638	18.99	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,723.83830	1.72384	1,691.85610	1.69186	1,723.838	18.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	119.03140	0.11903	130.73450	0.13073	119.031	19.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,908.23140	1.90823	1,874.73450	1.87473	1,908.231	19.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,945.43220	1.94543	1,911.65550	1.91166	1,945.432	19.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	116.23220	0.11623	127.65550	0.12766	116.232	19.67	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	100.26370	0.10026	110.04670	0.11005	100.264	20.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,189.46370	2.18946	2,154.04670	2.15405	2,189.464	20.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	95.83510	0.09584	102.41220	0.10241	95.835	22.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,585.03510	2.58504	2,546.41220	2.54641	2,585.035	22.49	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.41850	10.41850	10.46380	10.46380		14.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	26.75160	0.02675	27.65380	0.02765	26.752	14.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,665.25160	1.66525	1,711.45380	1.71145	1,665.252	14.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	585.22470	0.58522	623.53910	0.62354	585.225	13.63	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	296.72470	0.29672	289.73910	0.28974	296.725	13.63	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	121.17350	0.12117	132.90500	0.13290	121.174	19.64	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,942.67350	1.94267	1,909.10500	1.90911	1,942.674	19.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.51870	10.51870	10.56450	10.56450		14.78	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	789.93300	0.78993	831.67640	0.83168	789.933	13.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	261.23300	0.26123	257.17640	0.25718	261.233	13.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	783.65160	0.78365	825.30130	0.82530	783.652	13.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	264.95160	0.26495	260.80130	0.26080	264.952	13.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	778.04840	0.77805	819.55850	0.81956	778.048	13.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	269.34840	0.26935	265.05850	0.26506	269.348	13.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	618.90760	0.61891	655.78460	0.65578	618.908	14.34	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	430.20760	0.43021	421.28460	0.42128	430.208	14.34	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	207.30970	0.20731	223.03800	0.22304	207.310	18.84	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,758.60970	1.75861	1,728.53800	1.72854	1,758.610	18.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.55870	10.55870	10.60530	10.60530		15.00	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,670.81260	2.67081	2,717.80650	2.71781	2,670.813	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	12.11260	0.01211	12.50650	0.01251	12.113	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,183.26550	2.18327	2,230.43750	2.23044	2,183.265	14.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	24.56550	0.02457	25.13750	0.02514	24.566	14.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,712.36150	1.71236	1,759.44510	1.75945	1,712.361	14.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	53.66150	0.05366	54.14510	0.05415	53.661	14.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,621.04700	1.62105	1,668.20310	1.66820	1,621.047	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	62.34700	0.06235	62.90310	0.06290	62.347	14.04	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,354.79070	1.35479	1,402.11680	1.40212	1,354.791	13.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	96.09070	0.09609	96.81680	0.09682	96.091	13.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,108.86600	1.10887	1,153.22920	1.15323	1,108.866	13.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	150.16600	0.15017	147.92920	0.14793	150.166	13.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	898.09670	0.89810	941.13550	0.94114	898.097	13.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	239.39670	0.23940	235.83550	0.23584	239.397	13.54	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	834.06600	0.83407	876.54990	0.87655	834.066	13.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	275.36600	0.27537	271.24990	0.27125	275.366	13.61	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	686.11800	0.68612	722.30770	0.72231	686.118	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	417.41800	0.41742	407.00770	0.40701	417.418	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	681.53740	0.68154	717.60370	0.71760	681.537	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	422.83740	0.42284	412.30370	0.41230	422.837	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	676.98990	0.67699	712.93270	0.71293	676.990	14.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	428.28990	0.42829	417.63270	0.41763	428.290	14.39	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
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	446.60760		0.44661		474.21920	0.47422	446.608	16.00	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	837.90760		0.83791		818.91920	0.81892	837.908	16.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	246.13290		0.24613		262.94510	0.26295	246.133	18.62	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,687.43290		1.68743		1,657.64510	1.65765	1,687.433	18.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	233.92950		0.23393		249.98280	0.24998	233.930	18.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,775.22950		1.77523		1,744.68280	1.74468	1,775.230	18.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	184.72850		0.18473		197.53760	0.19754	184.728	20.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,226.02850		2.22603		2,192.23760	2.19224	2,226.029	20.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	171.39840		0.17140		179.43120	0.17943	171.398	22.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,762.69840		2.76270		2,724.13120	2.72413	2,762.698	22.42	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.64200		10.64200		10.69050	10.69050		15.38	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	848.05030		0.84805		884.98550	0.88499	848.050	14.15	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	366.05030		0.36605		354.48550	0.35449	366.050	14.15	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	326.30060		0.32630		345.17420	0.34517	326.301	18.33	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,594.30060		1.59430		1,564.67420	1.56467	1,594.301	18.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.70970		10.70970		10.75920	10.75920		15.57	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,732.53870		2.73254		2,781.93930	2.78194	2,732.539	15.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	22.83870		0.02284		22.73930	0.02274	22.839	15.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	39.42410		0.03942		39.16100	0.03916	39.424	14.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,299.12410		2.29912		2,348.36100	2.34836	2,299.124	14.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,251.52690		2.25153		2,300.73550	2.30074	2,251.527	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	41.82690		0.04183		41.53550	0.04154	41.827	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,204.06520		2.20407		2,253.24140	2.25324	2,204.065	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	44.36520		0.04437		44.04140	0.04404	44.365	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	84.67660		0.08468		83.08420	0.08308	84.677	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,794.37660		1.79438		1,842.28420	1.84228	1,794.377	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,370.19080		1.37019		1,417.21320	1.41721	1,370.191	13.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	160.49080		0.16049		158.01320	0.15801	160.491	13.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,290.39230		1.29039		1,337.16300	1.33716	1,290.392	13.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	180.69230		0.18069		177.96300	0.17796	180.692	13.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	309.43190		0.30943		301.01330	0.30101	309.432	14.05	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,019.13190		1.01913		1,060.21330	1.06021	1,019.132	14.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	768.06990		0.76807		801.57700	0.80158	768.070	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	558.36990		0.55837		542.37700	0.54238	558.370	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	588.81300		0.58881		617.27610	0.61728	588.813	16.23	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	879.11300		0.87911		858.07610	0.85808	879.113	16.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,248.86600		1.24887		1,222.60560	1.22261	1,248.866	17.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	458.56600		0.45857		481.80560	0.48181	458.566	17.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	364.34510		0.36435		383.75430	0.38375	364.345	18.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,654.64510		1.65465		1,624.55430	1.62455	1,654.645	18.43	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry			10.11010		10.11010		10.16000	10.16000		11.70	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Call	5,415.90230		0.05416		0.00000	0.00000	5,415.902	12.17	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Put	8,405.90230		0.08406		0.00000	0.00000	8,405.902	12.17	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Call	5,064.31210		0.05064		0.00000	0.00000	5,064.312	12.29	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Put	9,054.31210		0.09054		0.00000	0.00000	9,054.312	12.29	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Call	4,733.54430		0.04734		0.00000	0.00000	4,733.544	12.40	2,894,000.00	400	200.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Put	9,723.54430		0.09724		0.00000	0.00000	9,723.544	12.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.13660		10.13660		10.17960	10.17960		12.38	3,193,029.00	315	743.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	64,992.43680		0.64992		69,370.72990	0.69371	64,992.437	12.99	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	332.43680		0.00332		410.72990	0.00411	332.437	12.99	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	64,009.44460		0.64009		68,391.64730	0.68392	64,009.445	12.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	349.44460		0.00349		431.64730	0.00432	349.445	12.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	63,027.36270		0.63027		67,413.61140	0.67414	63,027.363	12.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	367.36270		0.00367		453.61140	0.00454	367.363	12.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	8,925.00090		0.08925		11,654.86420	0.11655	8,925.001	13.03	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	20,265.00090		0.20265		18,694.86420	0.18695	20,265.001	13.03	0.00	0	0.00

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	13/12/2013		Foreign Exchange Future	10.35	Call	6,367.52790	0.06368	8,594.38670	0.08594	6,367.528	13.68	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	27,707.52790	0.27708	25,634.38670	0.25634	27,707.528	13.68	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	1,295.44810	0.01295	1,954.45600	0.01954	1,295.448	17.04	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	72,635.44810	0.72635	68,994.45600	0.68994	72,635.448	17.04	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.27910	10.27910	10.32320	10.32320		13.57	0.00	0	34.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	29,617.65440	0.29618	0.00000	0.00000	29,617.654	13.68	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	34,707.65440	0.34708	0.00000	0.00000	34,707.654	13.68	69,415.31	200	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	24,221.56110	0.24222	27,158.30260	0.27158	24,221.561	14.26	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	45,311.56110	0.45312	43,838.30260	0.43838	45,311.561	14.26	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	23,921.14090	0.23921	26,834.59250	0.26835	23,921.141	14.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	46,011.14090	0.46011	44,514.59250	0.44515	46,011.141	14.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	23,624.75620	0.23625	26,514.97460	0.26515	23,624.756	14.33	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	46,714.75620	0.46715	45,194.97460	0.45195	46,714.756	14.33	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.41080	10.41080	10.45600	10.45600		14.30	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	35,320.03250	0.35320	38,246.97100	0.38247	35,320.033	15.15	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	63,240.03250	0.63240	61,646.97100	0.61647	63,240.033	15.15	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	35,025.74800	0.35026	37,936.21110	0.37936	35,025.748	15.18	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	62,336.21110	0.62336	62,336.21110	0.62336	63,945.748	15.18	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	34,734.01710	0.34734	37,628.35160	0.37628	34,734.017	15.21	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	64,654.01710	0.64654	63,028.35160	0.63028	64,654.017	15.21	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.33840	16.33840	16.41080	16.41080		11.79	45,486,105.60	2,784	29,619.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,452.14990	1.45215	1,525.29910	1.52530	1,452.150	16.47	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	3,74990	0.00375	4,49910	0.00450	3,750	16.47	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,442.21850	1.44222	1,515.37020	1.51537	1,442.219	16.41	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	3,81850	0.00382	4,57020	0.00457	3,819	16.41	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,432.28870	1.43229	1,505.44280	1.50544	1,432.289	16.35	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	3,88870	0.00389	4,64280	0.00464	3,889	16.35	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.55450	16.55450	16.62890	16.62890		12.80	4,353,833.50	263	5,635.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,706.87150	3.70687	3,784.32570	3.78433	3,706.872	17.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,37150	0.00237	5,42570	0.00543	2,372	17.31	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,558.51030	3.55851	3,635.49580	3.63550	3,558.510	17.64	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	4,01030	0.00401	6,59580	0.00660	4,010	17.64	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,323.53480	2.32353	2,398.13060	2.39813	2,323.535	14.70	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	19,03480	0.01903	19,23060	0.01923	19,035	14.70	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,284.18300	2.28418	2,358.73620	2.35874	2,284.183	14.56	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	19,68300	0.01968	19,83620	0.01984	19,683	14.56	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,274.34930	2.27435	2,348.89100	2.34889	2,274.349	14.52	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	19,84930	0.01985	19,99100	0.01999	19,849	14.52	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,264.51720	2.26452	2,339.04790	2.33905	2,264.517	14.49	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	20,01720	0.02002	20,14790	0.02015	20,017	14.49	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	2,078.06440	2.07806	2,152.33730	2.15234	2,078.064	13.83	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	23,56440	0.02356	23,43730	0.02344	23,564	13.83	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	1,240.24390	1.24024	1,310.89480	1.31089	1,240.244	12.18	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	85,74390	0.08574	81,99480	0.08199	85,744	12.18	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	326.95620	0.32696	367.93580	0.36794	326.956	13.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	772.45620	0.77246	739.03580	0.73904	772.456	13.60	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	93.95500	0.09396	110.96040	0.11096	93.955	15.82	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	1,939.45500	1.93946	1,882.06040	1.88206	1,939.455	15.82	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.75360	16.75360	16.83000	16.83000		13.58	0.00	0	250.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,052.30090	1.05230	1,114.91130	1.11491	1,052.301	12.85	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	338.70090	0.33870	324.91130	0.32491	338.701	12.85	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	1,046.21670	1.04622	1,108.67870	1.10868	1,046.217	12.86	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	342.61670	0.34262	328.67870	0.32868	342.617	12.86	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	1,040.15480	1.04015	1,102.47670	1.10248	1,040.155	12.87	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	346.55480	0.34655	332.47670	0.33248	346.555	12.87	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Call	634.30100	0.63430	682.37350	0.68237	634.301	13.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Put	760.70100	0.76070	732.37350	0.73237	760.701	13.78	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future				16.97780	16.97780	17.05640	17.05640		14.29	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	934.07360	0.93407	985.72920	0.98573	934.074	14.10	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	796.27360	0.79627	769.32920	0.76933	796.274	14.10	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	929.80510	0.92981	981.30740	0.98131	929.805	14.12	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	802.00510	0.80201	774.90740	0.77491	802.005	14.12	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	925.54970	0.92555	976.91110	0.97691	925.550	14.13	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	807.74970	0.80775	780.51110	0.78051	807.750	14.13	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10145	0.10145	0.10166	0.10166		16.06	0.00	0	14,325.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,147.84710	0.01148	1,169.39450	0.01169	1,147.847	21.13	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	2.84710	0.00003	3.29450	0.00003	2.847	21.13	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	251.19600	0.00251	274.09310	0.00274	251.196	16.06	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	106.19600	0.00106	107.99310	0.00108	106.196	16.06	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	11.56890	0.00012	16.29210	0.00016	11.569	19.04	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	866.56890	0.00867	850.19210	0.00850	866.569	19.04	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10294	0.10294	0.10316	0.10316		16.64	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,319.23680	0.01319	1,340.77410	0.01341	1,319.237	15.63	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	24.83680	0.00025	24.47410	0.00024	24.837	15.63	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	549.49840	0.00549	568.41770	0.00568	549.498	16.64	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	255.09840	0.00255	252.11770	0.00252	255.098	16.64	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	189.99350	0.00190	201.58320	0.00202	189.993	18.95	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	895.59350	0.00896	885.28320	0.00885	895.594	18.95	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future				13.72270	13.72270	13.73950	13.73950		11.36	2,538,699.50	185	75,515.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,522.72750	2.52273	2,539.51910	2.53952	2,522.728	21.57	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	0.02750	0.00003	0.01910	0.00002	0.028	21.57	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Call	2,279.75910	2.27976	2,296.54770	2.29655	2,279.759	20.45	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Put	0.05910	0.00006	0.04770	0.00005	0.059	20.45	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Call	2,229.76930	2.22977	2,246.55760	2.24656	2,229.769	20.21	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Put	0.06930	0.00007	0.05760	0.00006	0.069	20.21	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	2,179.78130	2.17978	2,196.56950	2.19657	2,179.781	19.98	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	0.08130	0.00008	0.06950	0.00007	0.081	19.98	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Call	1,473.54000	1.47354	1,490.48570	1.49049	1,473.540	16.71	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Put	0.84000	0.00084	0.98570	0.00099	0.840	16.71	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Put	0.99670	0.00100	1.18780	0.00119	0.997	16.48	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Call	1,423.69670	1.42370	1,440.68780	1.44069	1,423.697	16.48	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	1,224.37880	1.22438	1,241.99650	1.24200	1,224.379	15.22	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	1.67880	0.00168	2.49650	0.00250	1.679	15.22	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	1,124.84720	1.12485	1,142.82150	1.14282	1,124.847	14.53	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	2.14720	0.00215	3.32150	0.00332	2.147	14.53	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Put	2.77970	0.00278	4.44890	0.00445	2.780	13.84	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Call	1,025.47970	1.02548	1,043.94890	1.04395	1,025.480	13.84	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Call	975.87830	0.97588	994.66240	0.99466	975.878	13.50	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Put	3.17830	0.00318	5.16240	0.00516	3.178	13.50	0.00	0	800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Call	876.89960	0.87690	896.48940	0.89649	876.900	12.81	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Put	4.19960	0.00420	6.98940	0.00699	4.200	12.81	0.00	0	15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Put	5.63400	0.00563	9.53060	0.00953	5.634	12.12	0.00	0	12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Call	778.33400	0.77833	799.03060	0.79903	778.334	12.12	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	634.35580	0.63436	654.87460	0.65487	634.356	11.72	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	11.65580	0.01166	15.37460	0.01537	11.656	11.72	0.00	0	6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Call	542.49550	0.54250	560.84600	0.56085	542.496	11.66	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Put	19.79550	0.01980	21.34600	0.02135	19.795	11.66	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Put	50.27040	0.05027	57.13050	0.05713	50.270	11.54	0.00	0	3,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Call	372.97040	0.37297	396.63050	0.39663	372.970	11.54	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.00	Call	76.70580	0.07671	97.24960	0.09725	76.706	12.64	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	354.00580	0.35401		357.74960	0.35775		354.006	12.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	50.19500	0.05019		67.04610	0.06705		50.195	13.28	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	477.49500	0.47749		477.54610	0.47755		477.495	13.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	702.15680	0.70216		696.71100	0.69671		702.157	14.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	24.85680	0.02486		36.21100	0.03621		24.857	14.34	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	11.44780	0.01145		19.29460	0.01929		11.448	15.10	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	938.74780	0.93875		929.79460	0.92979		938.748	15.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	3.35260	0.00335		5.51080	0.00551		3.353	16.33	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,330.65260	1.33065		1,316.01080	1.31601		1,330.653	16.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,628.86560	1.62887		1,612.68530	1.61269		1,628.866	17.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	1.56560	0.00157		2.18530	0.00219		1.566	17.50	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.91770	13.91770		13.93540	13.93540			12.68	375,777.90	27	26,910.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,454.18040	1.45418		1,476.53290	1.47653		1,454.180	12.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	26.48040	0.02648		31.13290	0.03113		26.480	12.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,444.53350	1.44453		1,466.94270	1.46694		1,444.534	12.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	26.83350	0.02683		31.54270	0.03154		26.833	12.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,435.16420	1.43516		1,457.35850	1.45736		1,435.164	12.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	27.46420	0.02746		31.95850	0.03196		27.464	12.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,305.57630	1.30558		1,327.53940	1.32754		1,305.576	12.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	37.87630	0.03788		42.13940	0.04214		37.876	12.35	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,126.11270	1.12611		1,149.72050	1.14972		1,126.113	12.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	58.41270	0.05841		64.32050	0.06432		58.413	12.21	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	104.16190	0.10416		115.58500	0.11559		104.162	16.39	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,536.46190	1.53646		1,530.18500	1.53018		1,536.462	16.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.09860	14.09860		14.11770	14.11770			13.47	0.00	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	713.91470	0.71391		743.24470	0.74324		713.915	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	405.31470	0.40531		415.54470	0.41554		405.315	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	410.19720	0.41020		420.43340	0.42043		410.197	13.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	708.79720	0.70880		738.13340	0.73813		708.797	13.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	703.71090	0.70371		733.05670	0.73306		703.711	13.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	415.11090	0.41511		425.35670	0.42536		415.111	13.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.30300	14.30300		14.32330	14.32330			14.08	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	715.30710	0.71531		746.36780	0.74637		715.307	14.15	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	752.30710	0.75231		763.06780	0.76307		752.307	14.15	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	711.51860	0.71152		742.50470	0.74250		711.519	14.17	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	758.51860	0.75852		769.20470	0.76920		758.519	14.17	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	707.75720	0.70776		738.65770	0.73866		707.757	14.18	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	764.75720	0.76476		775.35770	0.77536		764.757	14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.51210	14.51210		14.53550	14.53550			14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	437.81740	0.43782		448.80820	0.44881		437.817	13.46	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,259.91740	1.25992		1,294.30820	1.29431		1,259.917	13.46	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,253.81910	1.25382		1,288.29440	1.28829		1,253.819	13.47	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	441.71910	0.44172		452.79440	0.45279		441.719	13.47	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,247.74710	1.24775		1,282.29610	1.28230		1,247.747	13.47	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	445.64710	0.44565		456.79610	0.45680		445.647	13.47	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.92469	110.92469		110.64691	110.64691			0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	65.31000	0.06531		343.09000	0.34309		65.310	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	75.31000	0.07531		353.09000	0.35309		75.310	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	85.31000	0.08531		363.09000	0.36309		85.310	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.04419	107.04419		107.04321	107.04321			0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	54.19000	0.05419		53.21000	0.05321		54.190	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	44.19000	0.04419		43.21000	0.04321	44.190		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	34.19000	0.03419		33.21000	0.03321	34.190		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.46014	111.46014		111.45880	111.45880			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,470.14000	1.47014		1,468.80000	1.46880	1,470.140		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,460.14000	1.46014		1,458.80000	1.45880	1,460.140		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,450.14000	1.45014		1,448.80000	1.44880	1,450.140		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			415.71900	415.71900		415.02800	415.02800			0.00	0	0.00
AL37	On 08/05/2014	Index Future			421.18900	421.18900		420.49100	420.49100			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.82200	490.82200		490.00500	490.00500			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			497.28100	497.28100		496.45600	496.45600			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			441.31600	441.31600		441.14600	441.14600			0.00	0	784.00
ALBI	On 08/05/2014	Index Future			447.12300	447.12300		446.95300	446.95300			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			453.33700	453.33700		453.17800	453.17800			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.52780	9.52780		9.52710	9.52710		12.06	0.00	0	9,634.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,227.84170	1.22784		1,227.49010	1.22749	1,227.842	15.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.04170	0.00004		0.39010	0.00039	0.042	15.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	928.89570	0.92890		928.54330	0.92854	928.896	16.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.09570	0.00110		1.44330	0.00144	1.096	16.39	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	39.83810	0.03984		43.43270	0.04343	39.838	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	267.63810	0.26764		270.53270	0.27053	267.638	12.33	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	157.41450	0.15741		161.74740	0.16175	157.415	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	89.61450	0.08961		94.64740	0.09465	89.615	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	151.54820	0.15155		155.94350	0.15594	151.548	12.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	93.74820	0.09375		98.84350	0.09884	93.748	12.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	98.01090	0.09801		103.16410	0.10316	98.011	12.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	145.81090	0.14581		150.26410	0.15026	145.811	12.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	88.65590	0.08866		94.11560	0.09412	88.656	12.15	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	160.85590	0.16086		167.01560	0.16702	160.856	12.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	3.83660	0.00384		5.09350	0.00509	3.837	15.27	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	776.03660	0.77604		777.99350	0.77799	776.037	15.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	1.47740	0.00148		1.93570	0.00194	1.477	17.39	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,073.67740	1.07368		1,074.83570	1.07484	1,073.677	17.39	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.59840	9.59840		9.59810	9.59810		11.93	527,912.00	55	2,918.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	316.26830	0.31627		319.45150	0.31945	316.268	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	207.86830	0.20787		211.35150	0.21135	207.868	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	310.83960	0.31084		314.03110	0.31403	310.840	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	212.43960	0.21244		215.93110	0.21593	212.440	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	305.47260	0.30547		308.67170	0.30867	305.473	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	217.07260	0.21707		220.57170	0.22057	217.073	11.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.66540	9.66540		9.66510	9.66510		12.07	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	262.45570	0.26246		264.45150	0.26445	262.456	12.39	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	487.05570	0.48706		489.35150	0.48935	487.056	12.39	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
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	493.60330		0.49360	495.91570	0.49592	493.603	12.40	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	259.00330		0.25900	261.01570	0.26102	259.003	12.40	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	255.59040		0.25559	257.61900	0.25762	255.590	12.42	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	500.19040		0.50019	502.51900	0.50252	500.190	12.42	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74130		9.74130	9.74160	9.74160		12.25	0.00	0	2,000.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	533.49820		0.53350	535.43170	0.53543	533.498	12.18	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	332.19820		0.33220	333.83170	0.33383	332.198	12.18	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	528.09960		0.52810	529.98820	0.52999	528.100	12.19	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	336.79960		0.33680	338.38820	0.33839	336.800	12.19	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	522.73540		0.52274	524.58220	0.52458	522.735	12.19	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	341.43540		0.34144	342.98220	0.34298	341.435	12.19	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.72260		9.72260	9.71510	9.71510		12.24	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	53.58630		0.05359	55.30190	0.05530	53.586	13.19	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	270.98630		0.27099	280.20190	0.28020	270.986	13.19	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	51.40420		0.05140	53.13270	0.05313	51.404	13.23	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	278.80420		0.27880	288.03270	0.28803	278.804	13.23	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	49.30260		0.04930	51.04100	0.05104	49.303	13.27	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	286.70260		0.28670	295.94100	0.29594	286.703	13.27	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.83420		9.83420	9.82730	9.82730		12.00	0.00	0	50.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	226.29990		0.22630	236.71200	0.23671	226.300	12.26	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	332.09990		0.33210	349.41200	0.34941	332.100	12.26	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	222.69950		0.22270	233.07060	0.23307	222.700	12.28	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	338.49950		0.33850	355.77060	0.35577	338.499	12.28	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	219.15060		0.21915	229.48060	0.22948	219.151	12.31	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	344.95060		0.34495	362.18060	0.36218	344.951	12.31	0.00	0	0.00	
CF CANDO CADP	On 13/12/2013	Can-Do Future			30.19690		30.19690	-46.60830	-46.60830			0.00	0	2,274.00	
CF CANDO CADR	On 13/12/2013	Can-Do Future			507.30500		507.30500	536.80080	536.80080			0.00	0	696.00	
CF CANDO CADS	On 13/12/2013	Can-Do Future			318.38240		318.38240	364.69750	364.69750			0.00	0	6,000.00	
CF CANDO CADT	On 13/12/2013	Can-Do Future			150.94860		150.94860	189.19050	189.19050			0.00	0	1,600.00	
CF CANDO CAEX	On 13/12/2013	Can-Do Future			4.13140		4.13140	8.46410	8.46410			0.00	0	0.00	
CF CANDO CAFB	On 21/11/2013	Can-Do Future			7.34600		7.34600	16.64010	16.64010			0.00	0	1,100.00	
CF CANDO CAFC	On 12/12/2014	Can-Do Future			26.77610		26.77610	-6.56730	-6.56730			0.00	0	2,304.00	
CF CANDO CAFD	On 12/12/2014	Can-Do Future			636.64410		636.64410	648.78450	648.78450			0.00	0	0.00	
CF CANDO CAFE	On 12/12/2014	Can-Do Future			577.51410		577.51410	587.77860	587.77860			0.00	0	26,600.00	
CF CANDO CAFH	On 12/12/2014	Can-Do Future			636.64410		636.64410	648.79000	648.79000			0.00	0	3,784.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			11.13740		11.13740	11.14190	11.14190		12.05	0.00	0	587.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	379.83020		0.37983	387.95280	0.38795	379.830	12.60	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	32.43020		0.03243	36.05280	0.03605	32.430	12.60	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	371.47870		0.37148	379.78170	0.37978	371.479	12.59	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	34.07870		0.03408	37.88170	0.03788	34.079	12.59	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	363.19490		0.36319	371.68290	0.37168	363.195	12.57	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	35.79490		0.03579	39.78290	0.03978	35.795	12.57	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future			11.30360		11.30360		11.30880	11.30880		13.37	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	350.43450		0.35043	362.55730	0.36256	350.434	350.434	13.36	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	336.83450		0.33683	343.75730	0.34376	336.834	336.834	13.36	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	345.96360		0.34596	358.08660	0.35809	345.964	345.964	13.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	342.36360		0.34236	349.28660	0.34929	342.364	342.364	13.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	341.79140		0.34179	353.89590	0.35390	341.791	341.791	13.40	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	348.19140		0.34819	355.09590	0.35510	348.191	348.191	13.40	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66930		1.66930	1.67440	1.67440			11.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	314.28120		0.03143	375.99880	0.03760	314.281	314.281	11.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	121.28120		0.01213	131.99880	0.01320	121.281	121.281	11.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	258.32980		0.02583	315.70290	0.03157	258.330	258.330	12.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	165.32980		0.01653	171.70290	0.01717	165.330	165.330	12.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	210.24270		0.02102	262.14500	0.02621	210.243	210.243	12.26	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	217.24270		0.02172	218.14500	0.02181	217.243	217.243	12.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.68660		1.68660	1.69170	1.69170			13.18	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	485.94060		0.04859	532.21960	0.05322	485.941	485.941	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	519.94060		0.05199	515.21960	0.05152	519.941	519.941	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	444.02470		0.04440	488.63050	0.04886	444.025	444.025	13.18	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	578.02470		0.05780	571.63050	0.05716	578.025	578.025	13.18	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	408.42200		0.04084	451.28180	0.04513	408.422	408.422	13.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	642.42200		0.06424	634.28180	0.06343	642.422	642.422	13.37	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.05363		113.05363	113.05216	113.05216				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,063.63000		2.06363	2,062.16000	2.06216	2,063.630	2,063.630		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	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,053.63000		2.05363	2,052.16000	2.05216	2,053.630	2,053.630		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	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,043.63000		2.04363	2,042.16000	2.04216	2,043.630	2,043.630		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	0.000		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			9.64099		84.37831	9.62162	84.52283				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	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	757.86000		0.75786	613.34000	0.61334	757.860	757.860		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	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	682.33000		0.68233	537.81000	0.53781	682.330	682.330		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	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	606.91000		0.60691	462.39000	0.46239	606.910	606.910		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.75829		81.70653	9.73822	81.85338				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	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	1,619.68000		1.61968	1,472.83000	1.47283	1,619.680	1,619.680		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	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,544.39000		1.54439	1,397.54000	1.39754	1,544.390	1,544.390		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	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,469.20000		1.46920	1,322.35000	1.32235	1,469.200	1,469.200		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			440.80000		440.80000	440.52300	440.52300				13,224,000.00	3	371.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	8,100.00000		0.81000		5,330.00000	0.53300	8,100.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	8,000.00000		0.80000		5,230.00000	0.52300	8,000.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	7,900.00000		0.79000		5,130.00000	0.51300	7,900.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			452.80700		452.80700		452.53700	452.53700			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	71,830.00000		7.18300		74,530.00000	7.45300	71,830.000		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	71,930.00000		7.19300		74,630.00000	7.46300	71,930.000		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	72,030.00000		7.20300		74,730.00000	7.47300	72,030.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.05400		201.05400		200.88000	200.88000			0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.72400		203.72400		203.54900	203.54900			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.92600		543.92600		542.14300	542.14300			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			5.19000		94.81000		5.19000	94.81000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.22000		94.78000		5.21000	94.79000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.23000		94.77000		5.22000	94.78000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.25000		94.75000		5.24000	94.76000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.26000		94.74000		5.25000	94.75000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.34000		94.66000		5.39000	94.61000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.58000		94.42000		5.61000	94.39000			0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.94000		94.06000		5.99000	94.01000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.24000		93.76000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.55000		93.45000		6.58000	93.42000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.86000		93.14000		6.89000	93.11000			0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.15000		92.85000		7.18000	92.82000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.48660		8.48660		8.47440	8.47440		8.85	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	351.10990		0.35111		340.07880	0.34008	351.110	9.73	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	4.50990		0.00451		5.67880	0.00568	4.510	9.73	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	341.59760		0.34160		330.71950	0.33072	341.598	9.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	4.99760		0.00500		6.31950	0.00632	4.998	9.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	332.13170		0.33213		321.42010	0.32142	332.132	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	5.53170		0.00553		7.02010	0.00702	5.532	9.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.55980		8.55980		8.54740	8.54740		9.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	469.43800		0.46944		465.64390	0.46564	469.438	10.01	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	49.63800		0.04964		58.24390	0.05824	49.638	10.01	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	461.38340		0.46138		457.75340	0.45775	461.383	10.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	51.58340		0.05158		60.35340	0.06035	51.583	10.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	453.38740		0.45339		449.92140	0.44992	453.387	10.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	53.58740		0.05359		62.52140	0.06252	53.587	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.88990		9.88990	0.10111	9.87050	9.87050		16.22	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,921.12310		0.29211	0.10111	2,874.10740	0.28741	2,921.123	17.05	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	922.12310		0.09221	0.10111	1,069.10740	0.10691	922.123	17.05	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,851.03390		0.28510	0.10111	2,806.11760	0.28061	2,851.034	17.01	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	952.03390		0.09520	0.10111	1,101.11760	0.11011	952.034	17.01	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,781.70740		0.27817	0.10111	2,738.88580	0.27389	2,781.707	16.97	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	982.70740		0.09827	0.10111	1,133.88580	0.11339	982.707	16.97	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.85966		102.80406		7.88662	102.63275			0.00	0	11,259.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	125.15000		0.12515		296.46000	0.29646	125.150		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	61.47000		0.06147		232.78000	0.23278	61.470		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	2.17000		0.00217		0.00000	0.00000	2.170		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		169.14000	0.16914	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.95828		100.24020		7.98625	100.06719			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,314.45000		2.31445		2,487.46000	2.48746	2,314.450		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,250.70000		2.25070		2,423.71000	2.42371	2,250.700		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,187.00000		2.18700		2,360.01000	2.36001	2,187.000		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.08113		116.61520		6.14613	116.51088		2.21	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	195.55000		0.19555		175.37000	0.17537	195.550	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	907.10000		0.90710		991.24000	0.99124	907.100	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	200.15000		0.20015		179.56000	0.17956	200.150	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	895.50000		0.89550		979.23000	0.97923	895.500	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	204.82000		0.20482		183.82000	0.18382	204.820	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	883.98000		0.88398		967.30000	0.96730	883.980	2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.23537		111.34190		6.31319	111.23681		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	155.96000		0.15596		140.95000	0.14095	155.960	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,581.62000		1.58162		1,671.70000	1.67170	1,581.620	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	158.46000		0.15846		143.24000	0.14324	158.460	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,570.36000		1.57036		1,660.23000	1.66023	1,570.360	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	160.99000		0.16099		145.56000	0.14556	160.990	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,559.13000		1.55913		1,648.79000	1.64879	1,559.130	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.37556		112.89120		6.46996	112.78757		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	911.07000		0.91107		854.63000	0.85463	911.070	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	511.81000		0.51181		559.00000	0.55900	511.810	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	917.50000		0.91750		860.80000	0.86080	917.500	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	507.32000		0.50732		554.25000	0.55425	507.320	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	924.33000		0.92433		867.38000	0.86738	924.330	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	503.23000		0.50323		549.91000	0.54991	503.230	1.82	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.63234		107.64076		6.75831	107.53430		1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	489.23000		0.48923		449.24000	0.44924	489.230	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	864.46000		0.86446		930.93000	0.93093	864.460	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	492.70000		0.49270		452.51000	0.45251	492.700	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	859.42000		0.85942		925.69000	0.92569	859.420	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	496.19000		0.49619		455.79000	0.45579	496.190	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	854.41000		0.85441		920.47000	0.92047	854.410	1.56	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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 06/02/2014	Bond Future			8.16365		119.86769		8.16462	119.85909			53,940,460.50	450	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,420.10000		1.42010	1,465.39000	1.46539		1,420.100	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,259.18000		5.25918	5,313.07000	5.31307		5,259.180	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,448.08000		1.44808	1,493.64000	1.49364		1,448.080	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,194.56000		5.19456	5,248.72000	5.24872		5,194.560	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,476.43000		1.47643	1,522.25000	1.52225		1,476.430	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,130.40000		5.13040	5,184.82000	5.18482		5,130.400	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	6,117.59000		6.11759	6,154.32000	6.15432		6,117.590	13.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,076.83000		1.07683	1,122.16000	1.12216		1,076.830	13.39	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.26069		121.44498	8.26163	121.43684			13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	983.90000		0.98390	1,006.77000	1.00677		983.900	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,762.43000		11.76243	11,793.44000	11.79344		11,762.430	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	999.21000		0.99921	1,022.26000	1.02226		999.210	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,680.00000		11.68000	11,711.19000	11.71119		11,680.000	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,014.71000		1.01471	1,037.93000	1.03793		1,014.710	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,597.87000		11.59787	11,629.23000	11.62923		11,597.870	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,773.52000		1.77352	1,802.66000	1.80266		1,773.520	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,627.23000		8.62723	8,664.51000	8.66451		8,627.230	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,432.75000		5.43275	5,465.08000	5.46508		5,432.750	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,385.45000		3.38545	3,425.92000	3.42592		3,385.450	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.35075		117.84278	8.35135	117.83770			13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,502.23000		5.50223	5,534.60000	5.53460		5,502.230	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,986.08000		4.98608	5,013.37000	5.01337		4,986.080	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,027.16000		5.02716	5,054.43000	5.05443		5,027.160	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,458.13000		5.45813	5,490.48000	5.49048		5,458.130	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,068.41000		5.06841	5,095.68000	5.09568		5,068.410	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,414.28000		5.41428	5,446.63000	5.44663		5,414.280	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,893.23000		7.89323	7,917.80000	7.91780		7,893.230	13.38	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,207.46000		3.20746	3,237.11000	3.23711		3,207.460	13.38	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.44638		119.46896	8.44719	119.46226			12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,817.21000		4.81721	4,839.26000	4.83926		4,817.210	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,392.55000		7.39255	7,421.30000	7.42130		7,392.550	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,853.96000		4.85396	4,876.02000	4.87602		4,853.960	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,343.99000		7.34399	7,372.75000	7.37275		7,343.990	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,890.39000		4.89039	4,912.46000	4.91246		4,890.390	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,295.20000		7.29520	7,323.97000	7.32397		7,295.200	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	9,324.39000		9.32439	9,343.47000	9.34347		9,324.390	13.12	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,544.17000		3.54417	3,569.95000	3.56995		3,544.170	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			278.00439		278.00439	278.46086	278.46086				0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,985.61000		1.98561	1,529.14000	1.52914		1,985.610		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,995.61000		1.99561	1,539.14000	1.53914		1,995.610		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	2,005.61000		2.00561	1,549.14000	1.54914		2,005.610		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

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 06/02/2014	Bond Future			4.26891		104.97313		4.44406	104.82270		1.15	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	849.23000		0.84923		715.38000	0.71538	849.230	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	19.54000		0.01954		36.12000	0.03612	19.540	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	857.08000		0.85708		722.82000	0.72282	857.080	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	18.90000		0.01890		35.07000	0.03507	18.900	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	865.02000		0.86502		730.39000	0.73039	865.020	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	18.35000		0.01835		34.15000	0.03415	18.350	1.18	0.00	0	0.00
R201	On 08/05/2014	Bond Future			3.83202		106.35435		4.08036	106.20251		0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	627.51000		0.62751		513.19000	0.51319	627.510	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	74.35000		0.07435		111.87000	0.11187	74.350	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	632.35000		0.63235		517.60000	0.51760	632.350	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	73.13000		0.07313		110.22000	0.11022	73.130	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	637.21000		0.63721		522.02000	0.52202	637.210	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	71.93000		0.07193		108.58000	0.10858	71.930	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.56163		103.42414		2.97345	103.27289		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	1,001.54000		1.00154		857.87000	0.85787	1,001.540	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	7.66000		0.00766		15.24000	0.01524	7.660	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	1,005.03000		1.00503		861.25000	0.86125	1,005.030	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	7.54000		0.00754		15.01000	0.01501	7.540	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	1,008.50000		1.00850		864.62000	0.86462	1,008.500	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	7.41000		0.00741		14.78000	0.01478	7.410	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			209.34173		209.34173		209.34049	209.34049			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	351.73000		0.35173		350.49000	0.35049	351.730		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	341.73000		0.34173		340.49000	0.34049	341.730		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	331.73000		0.33173		330.49000	0.33049	331.730		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.88269		107.66842		6.93767	107.49182		4.67	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	103.09000		0.10309		93.85000	0.09385	103.090	4.55	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,155.90000		3.15590		3,323.26000	3.32326	3,155.900	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	177.43000		0.17743		161.64000	0.16164	177.430	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,599.54000		2.59954		2,760.35000	2.76035	2,599.540	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	182.30000		0.18230		166.09000	0.16609	182.300	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,571.34000		2.57134		2,731.73000	2.73173	2,571.340	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	187.28000		0.18728		170.64000	0.17064	187.280	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,543.26000		2.54326		2,703.22000	2.70322	2,543.260	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	862.75000		0.86275		797.60000	0.79760	862.750	4.62	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,000.14000		1.00014		1,111.59000	1.11159	1,000.140	4.62	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.01611		104.92485		7.07563	104.74654		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	207.71000		0.20771		191.74000	0.19174	207.710	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,123.37000		4.12337		4,285.71000	4.28571	4,123.370	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	211.53000		0.21153		195.28000	0.19528	211.530	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,095.81000		4.09581		4,257.87000	4.25787	4,095.810	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	215.40000		0.21540		198.88000	0.19888	215.400	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,068.30000		4.06830		4,230.09000	4.23009	4,068.300	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,102.68000		1.10268		1,036.87000	1.03687	1,102.680	4.70	0.00	0	13.00

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 08/05/2014	Bond Future	6.84	Put	1,632.48000		1.63248		1,744.98000	1.74498	1,632.480	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,010.46000		2.01046		1,910.02000	1.91002	2,010.460	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	867.03000		0.86703		944.90000	0.94490	867.030	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.13979		106.38435		7.20383	106.20626		4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,179.64000		1.17964		1,114.62000	1.11462	1,179.640	4.33	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,018.46000		2.01846		2,131.53000	2.13153	2,018.460	4.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,374.14000		1.37414		1,464.93000	1.46493	1,374.140	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,791.27000		1.79127		1,703.97000	1.70397	1,791.270	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,362.01000		1.36201		1,452.30000	1.45230	1,362.010	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,806.84000		1.80684		1,719.04000	1.71904	1,806.840	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,822.46000		1.82246		1,734.17000	1.73417	1,822.460	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,349.95000		1.34995		1,439.75000	1.43975	1,349.950	4.39	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.29644		103.69174		7.36739	103.50989		4.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,177.11000		1.17711		1,112.91000	1.11291	1,177.110	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,356.63000		2.35663		2,474.28000	2.47428	2,356.630	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,187.51000		1.18751		1,122.89000	1.12289	1,187.510	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,341.01000		2.34101		2,458.24000	2.45824	2,341.010	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,197.96000		1.19796		1,132.93000	1.13293	1,197.960	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,325.44000		2.32544		2,442.26000	2.44226	2,325.440	4.16	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.10063		94.50761		9.07590	94.73365			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,406.60000		2.40660		2,632.64000	2.63264	2,406.600		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,494.03000		2.49403		2,720.07000	2.72007	2,494.030		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,581.32000		2.58132		2,807.36000	2.80736	2,581.320		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.19974		95.75109		9.17418	95.98052			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,505.39000		1.50539		1,734.82000	1.73482	1,505.390		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,592.59000		1.59259		1,822.02000	1.82202	1,592.590		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,679.65000		1.67965		1,909.08000	1.90908	1,679.650		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.29545		92.82510		9.26878	93.06026			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,292.35000		2.29235		2,057.19000	2.05719	2,292.350		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,200.91000		2.20091		1,965.75000	1.96575	2,200.910		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,109.61000		2.10961		1,874.45000	1.87445	2,109.610		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.12800		104.65630		7.17667	104.45534		7.00	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	327.93000		0.32793		308.31000	0.30831	327.930		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,434.61000		3.43461		3,615.95000	3.61595	3,434.610		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	335.50000		0.33550		315.41000	0.31541	335.500		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,399.33000		3.39933		3,580.20000	3.58020	3,399.330		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	343.20000		0.34320		322.64000	0.32264	343.200		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,364.20000		3.36420		3,544.60000	3.54460	3,364.200		6.80	0	0.00
R204	On 08/05/2014	Bond Future			7.24772		106.03337		7.29947	105.83034		6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	348.04000		0.34804		327.30000	0.32730	348.040		6.24	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,228.54000		5.22854		5,410.83000	5.41083	5,228.540		6.24	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	353.95000		0.35395		332.88000	0.33288	353.950		6.24	0	0.00

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 08/05/2014	Bond Future	6.05	Put	5,192.90000		5.19290		5,374.86000	5.37486	5,192.900	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	359.93000		0.35993		338.54000	0.33854	359.930	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,157.34000		5.15734		5,338.98000	5.33898	5,157.340	6.24	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.35864		103.47657		7.41323	103.27342		6.61	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,138.41000		2.13841		2,247.93000	2.24793	2,138.410	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,441.00000		2.44100		2,347.37000	2.34737	2,441.000	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,460.66000		2.46066		2,366.52000	2.36652	2,460.660	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,120.96000		2.12096		2,229.97000	2.22997	2,120.960	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,480.42000		2.48042		2,385.76000	2.38576	2,480.420	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,103.62000		2.10362		2,212.11000	2.21211	2,103.620	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,157.51000		3.15751		3,046.23000	3.04623	3,157.510	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,602.21000		1.60221		1,694.08000	1.69408	1,602.210	6.62	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.48554		104.90448		7.54446	104.69723		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,809.72000		1.80972		1,737.55000	1.73755	1,809.720	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,573.34000		3.57334		3,708.42000	3.70842	3,573.340	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,824.27000		1.82427		1,751.67000	1.75167	1,824.270	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,551.94000		3.55194		3,686.59000	3.68659	3,551.940	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,838.90000		1.83890		1,765.88000	1.76588	1,838.900	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,530.62000		3.53062		3,664.85000	3.66485	3,530.620	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,602.86000		3.60286		3,487.01000	3.48701	3,602.860	6.45	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,845.09000		1.84509		1,936.49000	1.93649	1,845.090	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			7.42582		99.70177		7.45309	99.57367		8.49	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	350.21000		0.35021		346.49000	0.34649	350.210	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,130.17000		4.13017		4,254.55000	4.25455	4,130.170	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	358.30000		0.35830		354.39000	0.35439	358.300	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,089.06000		4.08906		4,213.25000	4.21325	4,089.060	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	366.53000		0.36653		362.43000	0.36243	366.530	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,048.13000		4.04813		4,172.13000	4.17213	4,048.130	8.25	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.54342		101.01365		7.57209	100.88438		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	357.47000		0.35747		350.49000	0.35049	357.470	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,701.95000		6.70195		6,824.24000	6.82424	6,701.950	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	363.48000		0.36348		356.36000	0.35636	363.480	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,659.30000		6.65930		6,781.45000	6.78145	6,659.300	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	369.57000		0.36957		362.31000	0.36231	369.570	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,616.75000		6.61675		6,738.76000	6.73876	6,616.750	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.65367		98.77808		7.68339	98.64962		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,770.22000		2.77022		2,718.88000	2.71888	2,770.220	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,613.22000		2.61322		2,690.34000	2.69034	2,613.220	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,592.17000		2.59217		2,668.97000	2.66897	2,592.170	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,792.33000		2.79233		2,740.67000	2.74067	2,792.330	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,814.54000		2.81454		2,762.55000	2.76255	2,814.540	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,571.24000		2.57124		2,647.71000	2.64771	2,571.240	8.07	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.77129		100.14118		7.80306	100.00970		8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,332.64000		2.33264		2,290.17000	2.29017	2,332.640	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,139.06000		4.13906		4,228.07000	4.22807	4,139.060	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,350.16000		2.35016		2,307.43000	2.30743	2,350.160	7.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.35	Put	4,114.24000		4.11424		4,202.99000	4.20299	4,114.240	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,367.76000		2.36776		2,324.77000	2.32477	2,367.760	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,089.52000		4.08952		4,178.01000	4.17801	4,089.520	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			7.59033		97.90952		7.61739	97.76683		9.57	0.00	0	10,350.00
R208	On 06/02/2014	Bond Future	6.74	Call	323.26000		0.32326		320.41000	0.32041	323.260	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,943.63000		4.94363		5,083.47000	5.08347	4,943.630	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	331.15000		0.33115		328.12000	0.32812	331.150	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,895.61000		4.89561		5,035.27000	5.03527	4,895.610	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	339.51000		0.33951		336.31000	0.33631	339.510	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,848.10000		4.84810		4,987.59000	4.98759	4,848.100	9.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.69551		95.80182		7.72375	95.65778		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	342.16000		0.34216		335.48000	0.33548	342.160	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,861.99000		7.86199		7,999.35000	7.99935	7,861.990	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	348.22000		0.34822		341.40000	0.34140	348.220	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,812.04000		7.81204		7,949.26000	7.94926	7,812.040	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	354.37000		0.35437		347.41000	0.34741	354.370	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,762.20000		7.76220		7,899.28000	7.89928	7,762.200	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.79303		97.13444		7.82214	96.99084		8.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,935.90000		2.93590		3,022.91000	3.02291	2,935.900	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,920.94000		2.92094		2,864.35000	2.86435	2,920.940	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,945.89000		2.94589		2,888.92000	2.88892	2,945.890	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,911.48000		2.91148		2,998.11000	2.99811	2,911.480	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,970.96000		2.97096		2,913.60000	2.91360	2,970.960	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,887.22000		2.88722		2,973.46000	2.97346	2,887.220	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,275.07000		4.27507		4,199.66000	4.19966	4,275.070	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,907.58000		1.90758		1,975.77000	1.97577	1,907.580	9.07	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.90176		95.07829		7.93257	94.93157		9.10	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,356.16000		2.35616		2,309.82000	2.30982	2,356.160	8.89	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,588.95000		4.58895		4,689.33000	4.68933	4,588.950	8.89	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,375.87000		2.37587		2,329.22000	2.32922	2,375.870	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,559.63000		4.55963		4,659.70000	4.65970	4,559.630	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,395.68000		2.39568		2,348.72000	2.34872	2,395.680	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,530.43000		4.53043		4,630.19000	4.63019	4,530.430	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,959.09000		4.95909		4,878.31000	4.87831	4,959.090	9.19	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,159.44000		2.15944		2,225.38000	2.22538	2,159.440	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	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.96405		76.35815		8.94443	76.50717		19.51	0.00	0	23,202.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,436.61000		1.43661		1,533.74000	1.53374	1,436.610	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,764.42000		4.76442		4,712.53000	4.71253	4,764.420	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,461.88000		1.46188		1,559.86000	1.55986	1,461.880	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,708.56000		4.70856		4,657.52000	4.65752	4,708.560	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,487.43000		1.48743		1,586.26000	1.58626	1,487.430	19.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Put	4,653.12000		4.65312		4,602.93000	4.60293	4,653.120	19.17	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.05325		74.21845		9.03300	74.36981		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	998.78000		0.99878		1,052.55000	1.05255	998.780	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,992.39000		10.99239		10,894.80000	10.89480	10,992.390	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,013.16000		1.01316		1,067.42000	1.06742	1,013.160	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,916.11000		10.91611		10,819.01000	10.81901	10,916.110	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,027.69000		1.02769		1,082.45000	1.08245	1,027.690	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,840.12000		10.84012		10,743.52000	10.74352	10,840.120	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.13698		75.25096		9.11587	75.40639		19.61	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,596.57000		4.59657		4,704.36000	4.70436	4,596.570	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,314.88000		5.31488		5,267.24000	5.26724	5,314.880	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,631.07000		4.63107		4,739.24000	4.73924	4,631.070	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,274.80000		5.27480		5,227.54000	5.22754	5,274.800	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,665.70000		4.66570		4,774.23000	4.77423	4,665.700	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,234.97000		5.23497		5,188.07000	5.18807	5,234.970	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.22534		73.14447		9.20373	73.30110		19.95	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,884.27000		4.88427		4,985.44000	4.98544	4,884.270	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,618.76000		6.61876		6,563.30000	6.56330	6,618.760	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,916.82000		4.91682		5,018.32000	5.01832	4,916.820	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,576.31000		6.57631		6,521.18000	6.52118	6,576.310	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,949.47000		4.94947		5,051.30000	5.05130	4,949.470	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,534.07000		6.53407		6,479.27000	6.47927	6,534.070	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			162.32380		162.32380		160.96415	160.96415			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	833.80000		0.83380		0.00000	0.00000	833.800		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		525.85000	0.52585	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	823.80000		0.82380		0.00000	0.00000	823.800		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		535.85000	0.53585	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	813.80000		0.81380		0.00000	0.00000	813.800		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		545.85000	0.54585	0.000		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			129.07176		129.07176		128.99768	128.99768			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	81.76000		0.08176		7.68000	0.00768	81.760		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	71.76000		0.07176		0.00000	0.00000	71.760		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		2.32000	0.00232	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	61.76000		0.06176		0.00000	0.00000	61.760		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		12.32000	0.01232	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.65227		131.65227		131.65388	131.65388			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	1,337.73000		1.33773		1,336.12000	1.33612	1,337.730		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	1,347.73000		1.34773		1,346.12000	1.34612	1,347.730		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	1,357.73000	1.35773	1,356.12000	1.35612	1,357.730		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			8.78550	87.53455	8.78649	87.52689		17.17	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,265.82000	1.26582	1,308.26000	1.30826	1,265.820	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,232.02000	5.23202	5,282.12000	5.28212	5,232.020	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,289.20000	1.28920	1,331.88000	1.33188	1,289.200	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,172.72000	5.17272	5,223.06000	5.22306	5,172.720	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,312.86000	1.31286	1,355.79000	1.35579	1,312.860	16.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,113.81000	5.11381	5,164.40000	5.16440	5,113.810	16.86	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.87844	85.14886	8.87940	85.14155		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	999.72000	0.99972	1,022.52000	1.02252	999.720	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,243.03000	11.24303	11,273.14000	11.27314	11,243.030	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,013.92000	1.01392	1,036.88000	1.03688	1,013.920	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,167.53000	11.16753	11,197.80000	11.19780	11,167.530	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,028.27000	1.02827	1,051.38000	1.05138	1,028.270	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,092.30000	11.09230	11,122.72000	11.12272	11,092.300	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.96676	86.33313	8.96745	86.32797		17.57	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,635.79000	4.63579	4,662.19000	4.66219	4,635.790	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,592.09000	5.59209	5,623.65000	5.62365	5,592.090	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,550.86000	5.55086	5,582.41000	5.58241	5,550.860	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,670.57000	4.67057	4,696.96000	4.69696	4,670.570	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,705.48000	4.70548	4,731.87000	4.73187	4,705.480	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,509.85000	5.50985	5,541.40000	5.54140	5,509.850	17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.06184	83.98630	9.06270	83.97997		17.80	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	5,065.34000	5.06534	5,086.85000	5.08685	5,065.340	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,720.03000	6.72003	6,747.87000	6.74787	6,720.030	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	5,098.57000	5.09857	5,120.08000	5.12008	5,098.570	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,677.65000	6.67765	6,705.49000	6.70549	6,677.650	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	5,131.91000	5.13191	5,153.41000	5.15341	5,131.910	17.63	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,635.47000	6.63547	6,663.30000	6.66330	6,635.470	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			9.13721	76.65159	9.09706	76.96416		20.60	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,408.28000	2.40828	2,608.25000	2.60825	2,408.280	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,565.26000	3.56526	3,452.66000	3.45266	3,565.260	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,442.50000	2.44250	2,643.85000	2.64385	2,442.500	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,519.92000	3.51992	3,408.70000	3.40870	3,519.920	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,476.99000	2.47699	2,679.71000	2.67971	2,476.990	20.48	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,475.00000	3.47500	3,365.15000	3.36515	3,475.000	20.48	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.22628	74.37530	9.18487	74.69249		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,446.47000	3.44647	3,631.70000	3.63170	3,446.470	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,287.63000	5.28763	5,155.67000	5.15567	5,287.630	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,479.73000	3.47973	3,665.91000	3.66591	3,479.730	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,241.41000	5.24141	5,110.40000	5.11040	5,241.410	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,513.16000	3.51316	3,700.29000	3.70029	3,513.160	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,195.49000	5.19549	5,065.43000	5.06543	5,195.490	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			9.21488	99.14560	9.15926	99.69923			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.09	Put	1,251.13000	1.25113	697.50000	0.69750	1,251.130		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	1,149.86000	1.14986	596.23000	0.59623	1,149.860		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	1,048.78000	1.04878	495.15000	0.49515	1,048.780		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.30691	96.02828	9.24950	96.58967			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	2,661.63000	2.66163	2,100.24000	2.10024	2,661.630		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,559.50000	2.55950	1,998.11000	1.99811	2,559.500		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,457.56000	2.45756	1,896.17000	1.89617	2,457.560		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,945.34000	19,945.34000	19,995.08000	19,995.08000			0.00	0	0.00
Total for Derivatives :											453,825,807.71	38,561	2 415 183.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.78845			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.62000	104.61669	6.62000	104.59787			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.03629			0.00	0	50,000,000.00
AA05	On 22/03/2019	Spot Bond			8.26500	105.78131	8.26500	105.75764			0.00	0	3,800,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.88021			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.98123			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.13000	96.70697	9.13000	96.68351			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.97000	102.64633	6.97000	102.62690			0.00	0	403,400,000.00
AB07	On 07/03/2014	Spot Bond			5.12500	102.86894	5.12500	102.85471			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.31070			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.42000	105.97255	8.42000	105.94841			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.86000	135.38402	0.86000	135.36783			0.00	0	20,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.27000	131.37153	2.27000	266.57972			0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	99.91020			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.31326			0.00	0	2,200,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.66488			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	101.15571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.20811			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.24290			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.38136			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.33000	107.24246		7.33000	107.22113			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.26893			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.37500	103.93224		6.37500	103.91422			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.78902			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.98143			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83515			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.82116			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.89395			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09262			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25271			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22392			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.39865			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01591			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.49488			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.31000	129.65591		5.31000	129.62506			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.97000	125.52060		2.97000	125.49833			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.81000	116.62233		2.81000	116.60220			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.46000	100.36378		4.46000	100.34212			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.85000	101.89313		5.85000	102.82167			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.82000	115.99340		10.82000	115.96020			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15293			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.34295			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.41079			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.11000	111.76251		4.11000	111.73936			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	43.87308		100.00000	43.76563			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.01000	163.93679		2.01000	163.91204			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.88021		2.76000	155.85358			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.04000	168.33821		2.04000	168.31273			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.18000	166.01842		2.18000	165.99260			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.81625	72.95994		7.81625	72.93277			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.81625	72.95994		7.81625	72.93277			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.10000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10261			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.24000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.09000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.59000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.22000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.75185			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.64745			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.74000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	5.91500	106.57856		5.91500	106.56159			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	87.11000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.65000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.51000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.92508		0.00		0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.86000		113.62456	6.86000	113.60340		0.00		0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.66468		0.00		0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	82.37000		0.00		0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.71000		0.00		0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74500		93.47484	2.74500	100.60125		0.00		0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.76000		98.48358	2.76000	145.61426		0.00		0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		111.81593	2.78000	192.12536		0.00		0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000		0.00		0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	83.59000		0.00		0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.40500		91.08215	9.40500	91.61725		0.00		0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	91.76000		0.00		0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.70000		0.00		0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	106.47698		0.00		0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	89.06000		0.00		0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	91.52000		0.00		0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.03000		0.00		0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.54000		110.02855	9.54000	111.43366		0.00		0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.00000		0.00		0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.48500		111.83035	9.48500	111.86166		0.00		0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.70000		90.51464	8.70000	90.49347		0.00		0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.96000		0.00		0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	106.33000		0.00		0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.58000		110.63752		9.58000	111.12393			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.50000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.12000		108.05862		8.12000	108.03486			0.00	0	46,900,000.00
ABS5	On 01/05/2015	Spot Bond	6.57000		102.79989		6.57000	102.78154			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.69000		101.46896		8.69000	101.44538			0.00	0	40,400,000.00
ABS7	On 11/09/2026	Spot Bond	9.74000		94.90601		9.74000	94.88108			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.32000		105.96614		7.32000	105.94510			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.56000		129.95008		1.56000	129.93209			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.08000		133.36328		2.08000	270.62279			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.80000		124.08461		0.80000	126.83722			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000		124.51586		2.00000	126.99794			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.29368		100.00000	33.21302			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.02000		106.43776		11.02000	106.40623			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.62154		100.00000	2.61512			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00029			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.62559		100.00000	15.58732			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.85636		11.00000	59.83925			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.00038		100.00000	9.97589			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.96295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.99628		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	101.28751		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.42525		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22608		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26759		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28585		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.37053		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.37053		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.38554		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19289		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.38554		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.35551		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.81870		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.16957		0.00		0	0.00	
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.27026		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05988		0.00		0	0.00	
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.15145		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.24274		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.28402		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.30060		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.26741		0.00		0	0.00	
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.06834		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.19291			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.14500	105.65093	9.14500	105.62468			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.09334			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.09500	103.09713	7.09500	103.07737			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.36631			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.45963			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.19199			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	100.42984			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.23887			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.33675			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.36304			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.22603			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03397			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03397			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.42984			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.89495			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.18450			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.17453			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.31956			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.54332			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.31828			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.92430			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.05537			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.26754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.65183			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.06788			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.23103			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03015			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.01185			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20464			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.20069			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07173			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04346			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09834			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20132			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14316			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07672			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09501			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.72345	10.23000	101.69541			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11313			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08504			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.52513			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	111.78052			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02664			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.20500	106.66028	9.20500	106.63407			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19627			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.13165	1.75000	110.23950			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09335			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17211			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.21340			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.13081			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20514			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.16385			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25467			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.46265			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22166			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65014			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.20514			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16713			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.23757			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.25915			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08488			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10983			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.26422			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.25138			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34542			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18038			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33222			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33717			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34542			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.47509			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.27943			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.27943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	113.22110			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	114.02265			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09775			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.08618			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.11759			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.12254			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.17211			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.09941			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.90076			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.91127			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.18313			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39862			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04516			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.65267	100.00000		8.63171			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98208			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98002			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97865			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.59766			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.66467			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.75389			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.57142			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.75500	98.04752		7.75500	98.02703			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.75748			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.89335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond		8.17500	103.28603		8.17500	103.26317			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.18000	116.25334		9.18000	116.22468			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	62.59182		100.00000	62.44018			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.94000	110.36500		6.94000	110.34420			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	59.61556		100.00000	59.47113			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.28138		100.00000	12.25405			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.01000	150.51182		3.01000	150.48502			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.81000	101.55887		4.81000	129.70346			0.00	0	10,000,000.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.10658			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.15394			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65118			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64347			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.58542			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.18823			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.98133			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.67500	105.73733		8.67500	105.71266			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59575			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44324			0.00	60,000,000	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	91.36350		100.00000	91.13902			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.32577			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.88500	109.81622		6.88500	109.79580			0.00	0	4,200,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.03894			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.93923			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.35500	103.14903		6.35500	103.13131			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.57000	105.77032		8.57000	105.74594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.28681			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.73279		105.15208		10.73279	103.87683			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.63899		102.84148		10.63899	102.38031			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.69186		102.71564		10.69186	102.30348			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.37679			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.74473		102.74323		10.74473	102.21806			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.75346		101.73960		11.75346	101.71981			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.41138			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.41138			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.41145			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.98279		101.58720		10.98279	101.55433			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.89655		103.87997		10.89655	102.29528			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.63899		102.84148		10.63899	102.38031			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.86631		103.10991		10.86631	102.45156			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.08513		96.39348		10.08513	101.85429			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.33533			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31821			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31821			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.24294			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.35479		101.93930		10.35479	101.72786		3,297,296,489,280.00	318,432,000	79,608,000.00	
BAYA24	On 30/06/2017	Spot Bond	11.34500		100.81094		11.34500	100.78030			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.42300			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		69.46467		10.22500	98.17270			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.98561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.20399			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.57483		12.22500	101.27951			3,790,092,300,000.00	310,028,000	77,507,000.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.29769			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07500		64.21717		11.07500	100.77642			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.25663			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29086			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29086			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83125			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.24021			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.93408			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.30740			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.82988			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.30740			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.73279		105.45989		13.73279	104.25540			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.06489		102.87491		15.06489	102.85079			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.96323		102.65932		13.96323	102.39289			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.73394			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.73394			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.73394			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.80182			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		11.58565		100.00000	11.56367			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.20237		100.00000	21.15101			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.29654		100.00000	19.24980			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.91145		100.00000	11.88259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.91145	100.00000	11.88259				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.40150	100.00000	14.36662				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.47866	100.00000	12.44843				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		75.71961	100.00000	75.57143				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.52653				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.41178				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.44632				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.98000		105.68732	1.98000	172.34259				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.10000		97.31388	8.10000	142.69292				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.10000		98.63976	8.10000	143.00155				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.48500		97.74330	8.48500	97.72099				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.26797				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.03635				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	101.41164				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.12554				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		82.32662	100.00000	82.14286				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.76500		98.72344	7.76500	98.70267				0.00	0	360,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.50222				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.53908				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55127				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.59189				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63247			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74570			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.26071		100.00000	9.23828			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35677			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37663			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38513			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38797			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42196			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46722			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.06075		100.00000	9.03880			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.06075		100.00000	9.03880			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12073			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21825			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24484			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.17000	103.40596		8.17000	103.38308			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32460			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46623			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.47920		100.00000	6.46333			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.47920		100.00000	6.46333			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.70000	106.02361		5.70000	106.00742			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.41455			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.87587			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.40473			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.76855			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.98232			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98421			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98331			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98167			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.97483			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.96429			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.19299			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.67026		100.00000	14.63473			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	100.00000		2.24326		100.00000	2.22642		4,500,000,000,000,000.00	45,000,000,000	45,000,000,000.00	
CBL06	On 02/11/2014	Spot Bond		6.17500	106.86200		6.17500	106.84406			0.00	0	13,900,000.00
CBL08	On 02/11/2016	Spot Bond		9.22000	113.07435		9.22000	113.04620			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.60815			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.85609			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.92000	103.89090		8.92000	103.86586			0.00	0	689,500,000.00
CBL12	On 06/09/2018	Spot Bond		10.98500	103.56221		10.98500	103.53163			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.49203			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.23500	104.69242		11.23500	104.66133			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.27452			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.11000	101.04491		9.11000	101.02005			0.00	0	100,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.87384			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.67500	100.13958		11.67500	100.10871			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.29731			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.71183			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.24699			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.02500	93.21987		10.02500	93.19468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond		9.93000	121.25145		9.93000	121.21935			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.78000	117.04265		9.78000	117.01212			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.12000	116.25053		9.12000	116.22189			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.05966			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.47000	102.92873		11.47000	102.89703			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.13528			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.42219			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.03295			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.18823			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.72644			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.77561			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00027			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00026			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00030			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.52527			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.50337			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.50337			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.12774			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	86.40980		100.00000	86.21341			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	86.40980		100.00000	86.21341			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	86.40980		100.00000	86.21341			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22611			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	86.40980		100.00000	86.21341			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.52861			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.62554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond		10.11000	103.90693		10.11000	103.87909			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.62554			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81315			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	106.60597			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.67264		2.76000	114.13859			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	111.10443		3.14000	114.07459			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.84813		8.25000	101.82539			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	101.62554			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.62554			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	119.10116		3.10000	113.67615			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	118.94450		2.40000	113.52881			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.78002			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.67594			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64245			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.65149			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.92000	102.33614		7.92000	102.31430			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.72121			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71036			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55972			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57199			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.97000	102.47172		7.97000	102.44971			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.97000	102.47172		7.97000	102.44971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		8.02000	105.65994		8.02000	105.63724			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25933			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40207			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.59604			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.59604			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.97131		100.17539	68.80213			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.75824			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11049			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.27857			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91391			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.90750			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.23461		9.35000	102.20923			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.23461		9.35000	102.20923			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91385			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91358			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	99.85116			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14022			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.85423			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97332			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97332			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97332			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97332			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00028			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.04504			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.04504			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.04504			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.04504			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.04504			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05252			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.00500	104.15986		9.00500	104.13451			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.48531			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.03475			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08296			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08296			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37079			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45027			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.85512			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69898			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15560			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14733			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16803			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.96534			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.89393			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.89376			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16470			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.08292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.38225				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.03946				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.95261				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.11428				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30418				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30418				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30418				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30418				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.17133				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.77785				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.52130				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.21703				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.20208				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.11405				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.20208				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.95378				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.35396				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.11431				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.11431				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.10627				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	103.03735				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.12767			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.68500		95.22787		10.68500	93.64466			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.20500		94.65148		11.20500	95.16988			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.05131			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.36520			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.12451			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51282			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.41870			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.44926		8.80500	100.47720			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18038			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51859			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	101.24147			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.26623			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.36190			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.27943			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83893			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83893			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83893			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.42539			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.97619			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.48665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05131			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	101.45529			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44632			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.60399			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05819			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.84392			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.06595			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.75602			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.79771			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44141			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.16564			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.61739			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66190			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.41987			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87425			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87424			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		100.00000	5.99197		100.00000	0.83584			0.00	0	15,300,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.06094		7.01000	37.67448			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	145.38067			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		8.48500	97.74330		8.48500	130.13068			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.10000	32.49361		8.10000	142.69292			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.10000	32.89124		8.10000	143.00155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.61720				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.50277				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.83465				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.83465				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.27590				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.18293				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.20125				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.20514				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.51282				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.08287				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.47000		110.60714	8.47000	106.98922				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.57000		105.73808	8.57000	105.71385				0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.93500		119.41203	9.93500	119.38040				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.82000		110.43739	7.82000	110.41425				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.52500		108.24836	9.52500	108.22054				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.99500		95.90207	9.99500	95.87637				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.83000		96.80808	10.83000	96.78003				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.83000		94.43927	10.83000	94.41205				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.84127				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.85567				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.46254				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.33344				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.87593				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.47219				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.38500		91.52795	12.38500	94.77609				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.40148	100.00000	10.36865				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.37016				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.84500		98.65387	7.84500	97.74801				0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.32632				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.98397				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	98.27485				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.23398				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.26520				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.33017				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.70000		125.77264	6.70000	118.28368				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.12000		109.08839	8.12000	109.06480				7,978,712,000.00	982,600	4,036,782,600.00
DV23	On 27/02/2023	Spot Bond	8.63500		110.89631	8.63500	110.87084				440,441,127,500.00	51,006,500	9,265,006,500.00
DVF16	On 19/11/2016	Spot Bond	100.00000		17.03799	100.00000	16.91011				2,040,000,000,000,000.00	20,400,000,000	54,600,000,000.00
E170	On 01/08/2020	Spot Bond	7.77500		133.52684	7.77500	133.49916				0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.17397				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.71830				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.69452				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.67833				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.18434				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83467	0.10000	132.29337				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.12000		115.42627	2.19000	114.43528				0.00	0	2,100,000,000.00
EL29	On 19/11/2029	Spot Bond	2.20000		102.12705	2.20000	102.11108				0.00	0	600,000,000.00
EL30	On 29/07/2030	Spot Bond	2.27000		102.01199	2.27000	102.43211				0.00	0	21,600,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.42500		108.83632	9.42500	108.80909				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.27500		109.61850	9.27500	109.59105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond		9.88000	101.55446		9.88000	101.52741			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.50000	90.22255		10.50000	98.63067			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01689			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.31745			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43679			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.09833			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20171			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	60.93700		100.00000	60.78776			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	79.86871		100.00000	99.72900			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	97.14248		100.00000	96.89146			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	91.73232		100.00000	91.51443			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	126.62141		3.00000	126.59886			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.88000	107.93343		10.88000	107.90236			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.01298			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55270			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.88034			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.59500	84.45133		9.59500	97.67959			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.91924			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.03970			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.03616			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.03741			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.04051			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.04137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03316			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03431			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03448			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03608			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03416			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03549			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.36000		104.04717		6.36000	104.02928			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.39000		107.69685		7.39000	107.67538			7,548,146,000.00	1,021,400	18,832,251,400.00
ES23	On 25/01/2023	Spot Bond	8.29000		114.04915		8.29000	114.02398			9,918,156,000.00	1,196,400	24,321,196,400.00
ES26	On 02/04/2026	Spot Bond	8.69500		94.73671		8.69500	94.71457			15,471,883,000.00	1,779,400	11,725,579,400.00
ES33	On 15/09/2033	Spot Bond	9.53500		83.39567		9.51500	83.52616			19,095,094,213,000.00	2,002,631,800	90,509,531,800.00
ES42	On 25/04/2042	Spot Bond	9.76000		88.56796		9.76000	88.54477			4,530,592,000,000,000.00	64,200,000,000	44,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.91173			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.61682			0.00	0	300,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01505			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.87524			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.09927			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.76996			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.72285		100.00000	10.69688			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.43494		100.00000	10.40965			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.74985			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.82879			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.98654			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.14415			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.82000		103.34820		6.82000	103.32906			4,092,000,000,000.00	600,000,000	840,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond		9.07500	101.24010		9.07500	101.21556			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.13981			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13974			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.50340			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.72541			0.00	0	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.87500	109.29980		10.87500	109.26818			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.71245			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	125.25496		2.10000	126.07598			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.11000	133.04636		2.11000	269.97948			0.00	0	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.45500	97.50782		2.45500	103.51697			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.74000	98.71708		2.74000	145.95959			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.67000	113.61949		2.67000	195.22487			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.13000	113.13828		7.13000	113.11639			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.04000	58.08712		8.04000	57.38289			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49500	37.08968		9.49500	36.18266			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.83618		9.73000	34.91864			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.65608			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.85690			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.12244			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.66080			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86117			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86117			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.99429			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86371			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.70163			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22617			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36232			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.50512			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.02069		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.02069		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.67509			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34542			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65825			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.79790			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27448			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	111.65252			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.99306			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.32068			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.01663		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.56944			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.88322			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.41465			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.51348			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.78640			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.65332			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.86682			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.98487			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.78148			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.72399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53817			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50854			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90947			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88486			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81759			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91274			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61221			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.72163		100.09221	13.68799			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18368			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.26864			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.43507			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62421			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.87322			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.43964			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32903			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	101.34566			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21450			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24642			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.68291			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.15225			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13552			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22166			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.74848		13.22500	51.72999			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14403			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.75715			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.20349			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.70000	88.59055		3.70000	91.63642			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.26293			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.26293			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.97893			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05131			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.43424			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37361			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.18038			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.14898			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.31493			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.37345			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.16372			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.31123			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.49982			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.60070			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.72735			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.61505			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33395			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32573			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.60113			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.11824			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.34000		119.83746		3.34000	115.25665			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.35225			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.36719			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		109.78123		3.32000	115.42249			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.14000		99.06341		1.14000	120.45009			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000		106.81159		3.34000	115.25665			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.12000		104.66947		2.12000	121.83369			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.19000		103.65623		2.19000	125.31106			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52063			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.63074			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.88203			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.91739			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15965			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34233			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	106.40680			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.58782			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.52482			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.28438			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.74055			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.28273			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.65780			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.95691			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.66754			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.13194		100.00000	9.10958			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		11.20031		100.00000	11.16496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.26000	140.73492		4.26000	140.70503			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.77605			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.54111			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.02118			0.00	0	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.08426			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.86220			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.94937			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.83297			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.62000	127.79666		2.62000	259.32314			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.12000	132.94092		2.12000	269.76544			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.84000	125.61044		2.84000	254.88538			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	102.90775		2.47000	122.73054			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.42663			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	127.01700		2.00000	123.11477			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59085			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83666			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.29686			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07097			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.92000	91.92130		2.92000	91.90523			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.05172		104.97509	15.01321			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.47921		101.07593	19.43105			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.86975		100.44759	10.84303			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.08277			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.74778		100.76967	17.70401			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.50000	101.25627		2.50000	101.23964			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.02591			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70684			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.41500	96.56375		2.41500	103.92657			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.23111			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.44500	96.27823		2.44500	103.61920			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.78346			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.32000	130.84972		2.32000	336.42400			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80665			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.23459			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.22021			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.20877			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.61831			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.46390			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.97450			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.80976			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.80000	103.90779		5.80000	103.89137			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.12000	104.89646		6.12000	104.87899		5,508,000,000,000.00	900,000,000	300,000,000.00	
FRX16	On 15/09/2016	Spot Bond		7.14000	103.62281		7.14000	103.60274			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.68000	104.22238		7.68000	104.20069			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.86500	110.71429		7.86500	110.69083			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.47500	102.57100		8.47500	102.54748			0.00	0	60,300,000.00
FRX20	On 01/10/2020	Spot Bond		8.74500	106.78950		8.74500	101.20873			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.45500	91.35650		9.45500	91.33318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		9.57000	112.74723		9.57000	112.71843			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.43000	94.97178		10.43000	94.94554			0.00	0	90,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.44000	78.40423		10.44000	78.38231			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.92533			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.97683			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.01844			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.03506			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.07659			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.14305			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.19289			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.40870			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.16803			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77363			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.92000	102.67141		8.92000	102.64679			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	100.30735			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.60786			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.69115			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.99252			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.25523			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.25469			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.25305			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.25631			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.66220			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.86236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.43025			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.44070			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.46086			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.48587			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.52053			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32519			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.96151			0.00	0	35,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64890			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.32573			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96739			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27637			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85201			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13402			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58420			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58334			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.23927			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.28262			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.34067			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.39516			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27808			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.55587			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.50951		102.68313		7.50951	101.73431			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	100.58434			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.86272		102.70298		7.86272	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.62091			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.31360		102.73360		8.31360	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	100.66558			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	100.64629			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.74166			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77079			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.91500		112.36555		7.91500	112.34185			0.00	0	3,030,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000		135.39193		1.89000	274.74077		6,983,739,000,000.00	3,695,100,000	15,857,400,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.87000		138.57698		1.87000	275.17866			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.41500		101.32372		9.41500	101.29839			0.00	0	720,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.43500		101.11965		9.43500	101.09432			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		38.02683		100.00000	37.85777			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.06818		100.00000	11.01897			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		57.44970		100.00000	48.51564			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		34.69292		100.00000	24.25782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		23.57116	100.00000	12.12891				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		8.90568	100.00000	8.83883			6,500,000,000,000,000.00	65,000,000,000	55,000,000,000.00	
I2025	On 31/01/2025	Spot Bond	1.78000		110.69579	1.80500	110.40479			53,424,920,000,000.00	30,014,000,000	97,044,430,000.00	
I2038	On 31/01/2038	Spot Bond	2.32000		106.99522	2.32000	106.97824			668,160,000,000.00	288,000,000	33,778,029,300.00	
I2046	On 31/03/2046	Spot Bond	2.42000		103.62885	2.42000	103.61207			35,707,100,000,000.00	14,755,000,000	78,923,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.39000		111.49388	2.39000	111.47599			719,390,000,000.00	301,000,000	27,045,000,000.00	
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	7.02000		106.06959	7.02000	106.04938			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.42127			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.37635			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.20768			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.38161			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.62000		102.26064	6.62000	102.24247			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.52000		105.89661	7.52000	105.87502			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.27000		107.96241	8.27000	107.93824			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.55000		101.48016	6.55000	101.46244			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.51062			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.03207			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.11000		112.06242	4.11000	112.03927			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.34000		104.38860	7.34000	104.36816			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.26303			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.28030			0.00	0	60,000,000,000.00	
IBL34	On 31/01/2017	Spot Bond	0.96000		105.59807	0.96000	126.21789			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.07000		105.94296	2.07000	126.35177			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.52229			0.00	0	100,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.67318			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.94000	104.17960		7.94000	104.15732			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27736			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09127			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01499			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.50500	101.28365		8.50500	101.26061			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.00500	94.37400		9.00500	94.35142			0.00	0	34,800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31197			0.00	20,000,000	450,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.02000	85.98556		8.02000	98.49163			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.05500	101.15255		9.05500	102.91829			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32841			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.33928			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.28000	100.72628		7.28000	102.11882			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.28500	100.21274		8.28500	101.77915			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00272		100.00000	0.00271			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47741			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.50107			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.67500	103.70318		8.67500	98.93657			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.44872		5.00000	100.43510			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.44872		5.00000	100.43510			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.52801		5.00000	101.51438			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.44872		5.00000	100.43510			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.74674		4.00000	100.73572			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.04231			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.96190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.20185			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.60998		9.20000	108.58315			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.02439			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.02439			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.03976			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.61751		100.00000	8.59641			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.45883			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.23372			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12699			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.02000	101.47868		9.02000	101.45396			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.39685			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.09411			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07471			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.46144			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.72009		100.00000	5.70223			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.21471		5.35000	99.12821			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.45000	98.99486		5.45000	98.90714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA406	On 04/02/2014	Spot Bond		5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.45000	98.79043		5.45000	98.70307			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32693			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11471			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16940			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.73279	104.18949		10.73279	103.24384			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.73279	102.05375		10.73279	101.84645			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.22862			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.87590			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20215			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.86480		6.50000	100.84707			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30418			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.88538			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.03049			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.03049			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.13320			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23197			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.16265			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.28943			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07943			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.14472			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.57007			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60711			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.23615			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.40781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.93585			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.15749			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.18372			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.15427			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.17329			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91259			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18368			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.54152			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	100.00000	1.87113		100.00000	1.82431			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	100.52085		100.00000	100.25207			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.24294			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.87917			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.61506			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66257			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67757			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68761			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.03000	103.17617		8.03000	103.15386			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	5.82500	102.42767		5.82500	102.41165		13,747,000,000,000.00	2,360,000,000	1,186,100,000.00	
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42389			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.52000	105.50140		8.52000	105.47709			0.00	0	121,400,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.80125			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.77334			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.86797			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.25270			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.20000		107.78396		8.20000	107.76030			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.41796			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.62411			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		97.90268		3.16000	116.75919			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.92000		94.65481		3.92000	127.12428			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.02543			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.83524			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.80054			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.44604			0.00	0	30,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.12153			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80500		89.93995		3.80500	90.70731			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80500		89.86497		3.80500	96.72492			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.55327			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.13398			0.00	0	0.00
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	101.07471			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.57500		108.11770		11.57500	108.08410			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.47971			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.92000		93.65028		3.92000	127.12428			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.38715			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.54314			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	100.00000		42.43944		100.00000	42.11740		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
IVA347	On 21/11/2013	Spot Bond	5.25000		95.01188		5.25000	99.91377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	5.25000		99.89942		5.25000	99.81336			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000		99.79903		5.25000	99.71315			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.25000		99.69885		5.25000	99.61315			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000		99.28690		5.35000	99.20028			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.35000		99.18586		5.35000	99.09942			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.45000		99.06808		5.45000	98.98023			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000		98.96561		5.45000	98.87794			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.45000		98.86334		5.45000	98.77586			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.45000		98.74673		5.45000	98.67398			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.15436			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.39829			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.42060			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.39196			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81072			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.15613			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.34163			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.34236			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.13919			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.34016			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96282			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.43015			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67766			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68268			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64752			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.55181			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39824			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.14493			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.08817			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.38981			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.18914			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		95.68792	100.00000	95.44066				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		76.24309	100.00000	76.03306				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		67.59259	100.00000	67.46765				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.39551			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.81895	100.00000	39.72249				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.66839			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.42177	100.00000	16.73657				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.70537			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		37.27001	100.00000	36.99026				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		52.02017	100.00000	51.85776				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.65427			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.43085			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.48000		141.37022		8.48000	141.33779			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.43843			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.18346			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36248			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52000		99.39730		8.52000	99.37477			0.00	0	136,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.67000	69.03856		8.67000	97.31164			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.15500	100.38405		9.15500	102.46459			0.00	0	23,500,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.88771			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.27000	103.66867		11.27000	103.63762		18,032,000,000,000.00	1,600,000,000	1,840,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.07272			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.21645			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.23232			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.25132			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29326			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.71436			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.27101			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.59805			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.01936			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.77590			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	72.13439		100.00000	71.99211			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	38.24710		100.00000	37.96099			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	37.27001		100.00000	36.99026			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.18085			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.67823			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.10761			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75307			0.00	0	2,000,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59741			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.32950			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.06050			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.15006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78155			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24497			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.08940			0.00	0	1,050,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18621			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12728			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13917			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.42497			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		85.76552	100.00000	85.56790				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		81.94874	100.00000	81.76824				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		89.29379	100.00000	89.08119				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		61.23658	100.00000	61.08661				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		38.19203	100.00000	38.09951				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.54915	100.00000	15.51107				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.96179	100.00000	37.86881				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.42500	103.48274		8.42500	103.45928			0.00	0	172,500,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34120			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.13729			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.23922			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73373			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73948			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76819			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.55758			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.68754			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.75500	103.20629		7.75500	103.18472			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.49500	106.96131		8.49500	106.93713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.35000	107.45816		9.35000	107.43148			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.11500	108.24751		5.11500	108.23257			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.02673			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.06829			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.35500	105.59572		9.35500	105.69936			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.07000	103.95227		7.07000	103.93233			0.00	0	4,076,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.84010			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.68000	100.10181		8.68000	100.07858			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.84735			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38000	100.11061		8.38000	100.08816			0.00	0	175,300,000.00
MTN02	On 13/07/2014	Spot Bond		6.24500	106.06423		6.24500	106.04652			0.00	0	103,800,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.12000	106.73335		7.12000	106.71307			0.00	0	1,470,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.32500	109.15962		8.32500	109.13543			83,250,000,000.00	10,000,000	88,800,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	84.49074		100.00000	84.29561			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.86228		100.89771	5.84796			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.94150		100.61875	5.92703			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	100.10154			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.10324			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.10500			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.10658			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.10723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.11714			0.00	1,296,996,600	1,296,996,600.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.12847			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.24593		100.00000	0.24533			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.24593		100.00000	0.24533			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.84500	96.46725		8.84500	96.44419			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.97000	100.83450		6.97000	102.05771			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.70836			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82223			0.00	0	1,000,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.11947			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.57627			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.84722			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.84877			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41905			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.72000	108.37509		6.72000	108.35530			4,032,000,000,000.00	600,000,000	730,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.64374			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.34500	116.04432		8.34500	116.01811			0.00	0	37,500,000.00
NBK4	On 28/10/2024	Spot Bond		10.65500	33.05292		10.65500	33.04375			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.27000	104.03865		7.27000	104.01825			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56398			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.59634			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.41000	101.99190		6.41000	101.97436			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.13425			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.47000	105.49192		7.47000	105.47054			6,723,000,000,000.00	900,000,000	300,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01569			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.90683			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03797			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86426			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70556			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51656			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.32562			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43006			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	100.47887			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.52456			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.40713			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75285			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.43979			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.35074			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22270			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81773			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.02566			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.12228			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.05580			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.79828			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01506			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00265				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.97000	106.14520	7.97000	106.12228				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.56895				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.37500	103.24884	5.37500	103.23382				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67798				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.77000	112.17201	11.77000	112.13658				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.59331				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.82532				0.00	0	900,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.13000	161.84269	2.13000	161.81779				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.40500	107.78012	8.40500	107.75601				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.10725				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.52142				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.52142				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.03500	109.40811	9.03500	106.77407				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.96690				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.21857				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.96883				0.00	5,600,000,000	2,800,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	99.96908				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.96777				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.23500	109.41682	9.23500	108.12925				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.96647				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.96781				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.96696				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.43500	109.42588	9.43500	106.69077				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.96434				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96594			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.96642			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.95605			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.95935			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.96534			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.47000	102.71192		6.47000	102.69422			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.16500	122.38261		8.16500	116.24422			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.60500	123.11477		8.60500	123.08612			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.02500	165.93486		2.02500	165.90979			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.16000	130.76785		9.16000	124.62582			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.60020			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58412			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.62692			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.35014			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.15280			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.07264			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.79835			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.32558			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.84016		100.00000	18.79452			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	27.90642		100.00000	27.83882			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.25000	105.39207		6.25000	105.37425			0.00	0	28,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.03880		100.00000	9.01690			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.19000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	43.08513		100.00000	42.98075			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.45503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09757			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.26589			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.09918			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.31005			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11715			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		100.00000	80.04386		100.00000	0.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02329			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.48738			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06531			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.04590			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16496			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10943			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.06884			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23230			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16234			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.11119			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30671			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.22405			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.16058			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.38611			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.39854			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.40414			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.41656			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.46994			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.48234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.01832			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.39083			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.02000		108.33813		6.02000	108.32038			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	4.99500		96.05924		4.99500	96.04615			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.90000		39.21516		7.90000	39.20686			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.96500		115.25709		6.02000	115.13698		6,600,044,195,479,000.00	82,907,660,600	55,302,250,000.00	
R158	On 15/09/2015	Spot Bond	6.02000		115.15584		6.02000	115.13698			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.92000		89.95293		5.92000	89.93844			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.02000		121.58095		6.02000	121.56104			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.85000		85.01774		5.85000	85.00420			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.08000		123.69939		8.08000	123.67262		9,272,385,017,048,000.00	47,572,403,100	86,445,384,800.00	
R187P	On 21/12/2026	Spot Bond	7.82000		36.65881		7.82000	36.65112			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.74000		34.32203		7.74000	34.31491			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000		280.31525		1.62000	280.72447		22,203,357,628,000.00	13,538,632,700	30,568,119,700.00	
R201	On 21/12/2014	Spot Bond	4.48500		108.10696		4.62500	107.94236		758,413,500,000,000.00	69,100,000,000	72,308,000,000.00	
R202	On 07/12/2033	Spot Bond	2.18000		209.84404		2.18000	209.81148		180,118,061,738,000.00	82,622,964,100	71,444,628,400.00	
R2023	On 28/02/2023	Spot Bond	7.77000		101.60678		7.79500	101.42252		1,567,712,248,914,000.00	01,764,768,200	46,075,800,000.00	
R203	On 15/09/2017	Spot Bond	6.77000		106.41449		6.82000	106.22428		2,869,189,501,246,000.00	23,809,379,800	39,876,179,800.00	
R2030	On 31/01/2030	Spot Bond	8.72500		96.91026		8.72500	96.18893			0.00	0	64,800,000,000.00
R2037	On 31/01/2037	Spot Bond	8.99000		97.84643		8.99000	97.82304		1,256,853,890,280,000.00	39,805,772,000	05,600,772,000.00	
R204	On 21/12/2018	Spot Bond	7.03000		107.42042		7.07500	107.20598		3,248,624,272,777,000.00	62,108,715,900	23,423,375,000.00	
R2048	On 28/02/2048	Spot Bond	9.07500		98.54774		9.07500	98.52358		798,634,733,655,000.00	88,003,827,400	46,707,227,400.00	
R206	On 15/01/2014	Spot Bond	5.11000		102.95722		5.13000	102.93980		56,210,000,000,000.00	11,000,000,000	64,420,000,000.00	
R207	On 15/01/2020	Spot Bond	7.33000		102.13735		7.35500	101.99567		2,517,577,467,142,000.00	43,462,137,400	18,046,099,800.00	
R208	On 31/03/2021	Spot Bond	7.50000		96.76927		7.52500	96.61396		1,786,730,904,000,000.00	38,230,787,200	39,764,567,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.88500	75.46890	8.86500	75.60501					5,667,850,245,292,000.00	37,912,239,200	18,087,639,200.00
R210	On 31/03/2028	Spot Bond	1.95000	160.41558	2.02000	159.04817					5,604,015,300,000.00	2,873,854,000	25,769,339,100.00
R211	On 31/01/2017	Spot Bond	0.24000	129.04678	0.26000	128.95435					126,720,000,000.00	528,000,000	26,741,544,400.00
R212	On 31/01/2022	Spot Bond	1.50000	131.74263	1.50000	131.72464					2,314,920,000,000.00	1,543,280,000	87,888,705,600.00
R213	On 28/02/2031	Spot Bond	8.70000	86.51514	8.70000	86.49479					2,408,225,309,160,000.00	76,807,506,800	38,904,406,800.00
R214	On 28/02/2041	Spot Bond	9.01500	76.07515	9.01500	76.05663					814,343,620,065,000.00	90,332,071,000	82,082,771,000.00
R225C	On 15/03/2014	Spot Bond	4.48500	98.61856	4.48500	98.60661					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.59500	96.36552	4.59500	96.35342					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.08000	92.42656	6.08000	92.41126					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.92000	89.95293	5.92000	89.93844					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.84000	87.52419	5.84000	87.51027					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.85000	85.01774	5.85000	85.00420					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.66000	99.61845	4.66000	99.60578					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.68000	97.34369	4.68000	97.33139					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.63000	95.16823	4.63000	95.15633					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.99000	91.08578	5.99000	91.07109					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.86000	88.66987	5.86000	88.65587					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.84000	86.18903	5.84000	86.17547					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.90000	83.59340	5.90000	83.58012					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.79500	78.71383	6.79500	78.69946					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.84500	75.97730	6.84500	75.96333					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.08000	72.70258	7.08000	72.68876					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.06000	70.28586	7.06000	70.27254					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.04000	67.96262	7.04000	67.94977					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.03000	65.69026	7.03000	65.67786					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.31500	62.32080		7.31500	62.30857			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.29500	60.20405		7.29500	60.19227			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.44500	57.45175		7.44500	57.44027			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.41500	55.51950		7.41500	55.50845			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.38500	53.66778		7.38500	53.65714			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.35500	51.89284		7.35500	51.88260			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.31500	50.23757		7.31500	50.22771			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.27500	48.65390		7.27500	48.64440			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.02000	43.51348		8.02000	43.50413			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.98000	42.01456		7.98000	42.00557			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.94000	40.58291		7.94000	40.57428			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.90000	39.21516		7.90000	39.20686			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.86000	37.90813		7.86000	37.90015			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.82000	36.65881		7.82000	36.65112			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.78000	35.46434		7.78000	35.45694			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.74000	34.32203		7.74000	34.31491			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.75817			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86822			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.89767			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.88327			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.76397			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.84511		100.00000	12.81399			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.76569		100.00000	3.75656			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27417			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33758			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91343			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.29549			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.56699			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90891			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.09788			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.60206			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.75833			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.27348			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.31325			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73966			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.63450			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.54310			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.09605			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.41216			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	100.57858			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46164			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.60078			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53509			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53509			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.49522			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.67815			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.87590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60402			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.06045		12.35000	106.02593			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.56890			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.01915		100.00000	11.99004			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44029			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.04031			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.08426			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73381			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.81463			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	98.92473		100.00000	98.65952			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.89345			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.76212		100.00000	1.75780			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.12312		100.00000	14.08891			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.02997		100.00000	12.01523			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.07955			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.85496			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.82500	106.96939		8.82500	106.94401			0.00	0	633,400,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.93544			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.32000	114.61896		7.32000	109.19079			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.90420			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.87000	102.36927		8.87000	107.16242			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.54387			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.28915			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.41649			0.00	0	27,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.54951			0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.53882			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.27000	108.04950		7.27000	103.21728			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.67500	99.96795		8.67500	99.94463			0.00	0	440,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.86000	131.66128		1.86000	131.64042			111,600,000,000.00	60,000,000	30,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.48000	112.51214		7.48000	112.48932			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.34000	112.76202		7.34000	112.73958			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.27000	112.88725		7.27000	112.86499			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.22000	101.60416		8.22000	101.58155			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.41500	112.62806		7.41500	112.60542			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.38000	112.69055		7.38000	112.66800			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.15611			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98703			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.32347			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.91333			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.87000	104.80908		7.87000	104.78674			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22076			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89907			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.05496			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.09451			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.17500	109.59136		9.17500	109.56451			0.00	0	30,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.73000	102.44706		9.73000	102.42017			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.02990			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35593			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.22111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.91236			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.56500	101.24661		8.56500	101.22353			0.00	0	181,200,000.00
SBS3		On 25/05/2026	Spot Bond	8.78000	99.65759		8.78000	95.53910			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.22500	96.63812		9.22500	96.61405			0.00	0	30,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.20000	114.17372		7.20000	114.15177			0.00	0	95,200,000.00
SBSI11		On 07/12/2023	Spot Bond	2.15000	132.62522		2.15000	269.12460			0.00	0	20,000,000.00
SBSI12		On 31/01/2017	Spot Bond	0.96000	105.59807		0.96000	126.21789			0.00	0	10,000,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.21000			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	6.47920		100.00000	6.46333			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	154.95543		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.53000	110.59198		1.53000	124.04054			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.86480		6.50000	100.84707			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29763			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95508			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.40349			0.00	0	25,000,000.00
SHS05		On 29/06/2017	Spot Bond	8.92000	102.93648		8.92000	102.91193			0.00	0	37,100,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.07267			0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75679			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.05818			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.95250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.35161			0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond	100.00000	8.97303		100.00000	8.90568		6,000,000,000,000,000.00	60,000,000,000	30,000,000,000.00	
SLI2		On 15/08/2016	Spot Bond	7.32000	108.20058		7.32000	108.17945			0.00	0	840,000,000.00
SLI3		On 15/08/2023	Spot Bond	8.67500	100.43485		8.67500	102.36561			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.22000	101.60416		8.22000	101.58155			0.00	0	1,860,000,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.09281			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.98299			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14738			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.98293			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37438			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.92000	107.77599		7.92000	107.75312			0.00	0	900,000,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.86016			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82985			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.63533			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.20500	95.33591		9.20500	95.31235			0.00	0	2,474,500,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54895			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09739			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.49648			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.13300	88.38255		9.13300	88.36088			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.19500	88.08245		9.19500	88.06070			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	5.87000	106.62615		5.87000	106.60930			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.61500	96.11319		8.61500	96.09117			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21490			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.00000	102.31630		8.00000	102.29414			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.92000	113.51625		6.92000	113.49493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.55500	102.12834		2.55500	102.50091			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.02500	102.12190		8.02500	103.20857			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.09049			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.85491			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.89285			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.50000	111.24752		9.50000	111.74469			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.35656			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.36762			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.14633			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	7.00000	100.19919		7.00000	100.13276			0.00	0	16,100,000,000.00
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	100.00000			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.97098			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.91276			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.86922			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.72385			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.59281			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.09706			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.99421			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.99520			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.89317			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.78529			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.73719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1033	On 18/02/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978				2,410,000,000,000,000.00	24,100,000,000	50,400,000,000.00
SY1034	On 17/02/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648				5,360,000,000,000,000.00	53,600,000,000	26,800,000,000.00
SY1035	On 18/02/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978				4,020,000,000,000,000.00	40,200,000,000	13,400,000,000.00
SY1036	On 18/02/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.48000	112.14156	6.48000	112.12192				0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.68000	103.60679	8.68000	103.58260				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	66.99300	100.00000	66.84553				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	57.67413	100.00000	57.53442				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.66222	100.00000	21.60974				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.34000	101.91834	6.34000	101.90099				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.53953				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.25654				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.91378				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03049				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.36514				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.65302				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.37333				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.27000	106.15591	7.27000	106.13532				0.00	0	900,000,000.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.20721				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.02988				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.57231				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.59000				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.66466	7.83000	102.64324				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56257				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58469			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.41936			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.56257			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.58469			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.31316		7.16000	102.29224			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.62800			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62446			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.70911			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69766			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.04156			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00241			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.56169			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.42385		8.73000	102.81989			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26678			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.27923			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.54500	102.25151		8.54500	99.50381			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62976			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29638			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.70735			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33700			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98063			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.47293			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59772			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.27064		101.06155	6.25531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.55903			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.73754			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.63859			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.67387			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.04504			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57177			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.58430			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59324			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.58430			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.59324			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.59772			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57893			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59324			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64242			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.64242			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64242			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71387			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.73172			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70941			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06526			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.08742			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07856			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92185			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.87000	106.11502		7.87000	106.09252			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.53000	97.01374		7.53000	96.96920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		7.74000	105.26509		7.74000	105.24300			0.00	0	6,332,100,000.00
TN20	On 17/09/2020	Spot Bond		8.67500	111.10896		8.67500	111.08291			6,465,477,500.00	745,300	13,798,845,300.00
TN23	On 06/11/2023	Spot Bond		8.96500	112.36047		8.96500	112.33326			0.00	0	8,840,000,000.00
TN25	On 19/08/2025	Spot Bond		9.23000	104.31138		9.23000	104.28581			0.00	0	14,300,000,000.00
TN27	On 14/11/2027	Spot Bond		9.23000	97.60569		9.23000	97.58137			6,879,119,000.00	745,300	7,215,645,300.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.95398			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.96665			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.19517			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.01905			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02171			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02190			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.03463			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.06118			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73541			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76536			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.78331			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.75134		10.00000	99.72376			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.75753		9.75000	99.73063			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.76273		100.00000	9.73672			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.84858			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.82506			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.72126			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.47501			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.21924			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.45426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.25916			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.22074			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.99778			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.99714			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.58861			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	94.27300			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.60455			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		54.65785		100.00000	54.03005		2,330,000,000,000,000.00	23,300,000,000	23,300,000,000.00	
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.54557			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.51608			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.39812			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.13273			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.08915			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	100.00000		84.39185		100.00000	100.00000		2,900,000,000,000,000.00	29,000,000,000	20,100,000,000.00	
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.59471			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.08915			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.51800			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.08947			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.92500		111.69053		8.92500	111.66359			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.89280			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.60464			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.98032			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.16000		105.14362		9.16000	105.11761			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.80099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.83739			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.21059			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.21824			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.21864			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.89954			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.92737			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.38000		120.00374		6.38000	113.74391			0.00	0	9,650,000,000.00
WS05	On 01/08/2018	Spot Bond	0.82000		240.66164		0.82000	240.63321			0.00	0	4,078,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.32000		108.15063		6.32000	103.63843			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.32500		109.44015		7.32500	104.92579			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63000		110.40388		7.63000	105.88874			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.98000		109.43283		7.98000	104.91722			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.06500		109.52121		8.06500	105.00541			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.66000		99.88523		4.66000	99.87249			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.97000		90.97061		5.97000	90.95607			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.65000		98.37082		4.65000	98.35849			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.66000		97.23497		4.66000	97.22280			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.90000		89.49195		5.90000	89.47766			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.64000		95.40953		4.64000	95.39763			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.97000		90.95607		5.97000	90.94154			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.02000		66.76004		7.02000	66.74732			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		26.56634		100.00000	26.51593			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.06190		100.00000	14.03522			0.00	0	0.00
Total for j-Bonds :											1.22e+017	19,472,664,700	.06 165 520 500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 1.22e+017 19,472,703,261 106 167 935 683.00