



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/11/2013

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	10.10610	10.10610		10.17640	10.17640		12.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,806.10000	1.80610	1,876.40000	1.87640	17.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	17.75	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	676.16940	0.67617	746.47650	0.74648	16.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.06940	0.00007	0.07650	0.00008	16.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.07710	0.00008	0.08380	0.00008	16.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	666.17710	0.66618	736.48380	0.73648	16.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	656.18560	0.65619	726.49180	0.72649	16.19	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.08560	0.00009	0.09180	0.00009	16.19	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	556.34680	0.55635	626.63030	0.62663	15.33	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.24680	0.00025	0.23030	0.00023	15.33	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	1.41370	0.00141	0.93580	0.00094	14.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	407.51370	0.40751	477.33580	0.47734	14.36	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	71.30930	0.07131	121.96290	0.12196	12.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	65.20930	0.06521	45.56290	0.04556	12.22	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	9.60720	0.00961	18.34190	0.01834	16.02	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	313.50720	0.31351	251.94190	0.25194	16.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	1.01790	0.00102	2.50060	0.00250	19.38	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	644.91790	0.64492	576.10060	0.57610	19.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.12850	10.12850	10.19990	10.19990	13.11	776,541,966.50	76,669	574,949.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,728.50260	2.72850	2,799.90250	2.79990	30.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00260	0.00000	0.00250	0.00000	30.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00250	0.00000	0.00260	0.00000	22.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,128.50250	2.12850	2,199.90260	2.19990	22.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,378.56300	1.37856	1,449.95180	1.44995	17.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.06300	0.00006	0.05180	0.00005	17.89	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,228.63880	1.22864	1,300.01290	1.30001	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.13880	0.00014	0.11290	0.00011	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.16100	0.00016	0.13060	0.00013	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,200.76100	1.20076	1,272.13060	1.27213	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,150.81020	1.15081	1,222.16990	1.22217	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.21020	0.00021	0.16990	0.00017	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,128.73660	1.12874	1,200.09090	1.20009	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.23660	0.00024	0.19090	0.00019	16.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put	0.27490	0.00027		0.22120	0.00022	0.275	16.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call	1,100.87490	1.10087		1,172.22120	1.17222	1,100.875	16.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Call	1,028.90550	1.02891		1,100.22410	1.10022	1,028.906	15.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Put	0.40550	0.00041		0.32410	0.00032	0.405	15.81	0.00	0	12,600.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Call	929.18560	0.92919		1,000.45280	1.00045	929.186	15.18	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Put	0.68560	0.00069		0.55280	0.00055	0.686	15.18	0.00	0	30,750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Put	1.93660	0.00194		1.51430	0.00151	1.937	13.86	0.00	0	5,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Call	730.43660	0.73044		801.41430	0.80141	730.437	13.86	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Call	631.79690	0.63180		702.43720	0.70244	631.797	13.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Put	3.29690	0.00330		2.53720	0.00254	3.297	13.20	0.00	0	34,850.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Call	582.81290	0.58281		653.19300	0.65319	582.813	12.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Put	4.31290	0.00431		3.29300	0.00329	4.313	12.87	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Put	5.35240	0.00535		4.06130	0.00406	5.352	12.61	0.00	0	20,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Call	543.85240	0.54385		613.96130	0.61396	543.852	12.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	534.15000	0.53415		604.18050	0.60418	534.150	12.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	5.65000	0.00565		4.28050	0.00428	5.650	12.54	0.00	0	24,700.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call	448.87460	0.44887		516.78400	0.51678	448.875	12.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put	10.37460	0.01037		6.88400	0.00688	10.375	12.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Put	11.24500	0.01125		7.25850	0.00726	11.245	12.31	0.00	0	400.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Call	439.74500	0.43974		507.15850	0.50716	439.745	12.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Call	403.82900	0.40383		469.90710	0.46991	403.829	12.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Put	15.32900	0.01533		10.00710	0.01001	15.329	12.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Call	395.01290	0.39501		460.71440	0.46071	395.013	12.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Put	16.51290	0.01651		10.81440	0.01081	16.513	12.40	0.00	0	5,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Put	23.54180	0.02354		15.67890	0.01568	23.542	12.49	0.00	0	21,500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Call	352.04180	0.35204		415.57890	0.41558	352.042	12.49	0.00	0	500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Call	311.15000	0.31115		372.04230	0.37204	311.150	12.58	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Put	32.65000	0.03265		22.14230	0.02214	32.650	12.58	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Call	272.63670	0.27264		330.40440	0.33040	272.637	12.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Put	44.13670	0.04414		30.50440	0.03050	44.137	12.67	0.00	0	4,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Put	61.41930	0.06142		43.45590	0.04346	61.419	12.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Call	229.91930	0.22992		283.35590	0.28336	229.919	12.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Call	203.72370	0.20372		253.96810	0.25397	203.724	12.84	0.00	0	26,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Put	75.22370	0.07522		54.06810	0.05407	75.224	12.84	0.00	0	5,400.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Call	146.65510	0.14666		188.20040	0.18820	146.655	13.02	0.00	0	250.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Put	118.15510	0.11816		88.30040	0.08830	118.155	13.02	0.00	0	300.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Put	138.73460	0.13873		105.25920	0.10526	138.735	13.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Call	127.23460	0.12723		165.15920	0.16516	127.235	13.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Call	122.67850	0.12268		159.69800	0.15970	122.679	13.11	0.00	0	4,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Put	144.17850	0.14418		109.79800	0.10980	144.179	13.11	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.19	Call	107.65950	0.10766		139.05110	0.13905	107.660	13.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.19	Put	169.15950	0.16916		129.15110	0.12915	169.160	13.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Put	175.68020	0.17568		134.28840	0.13429	175.680	13.46	0.00	0	1,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Call	104.18020	0.10418		134.18840	0.13419	104.180	13.46	104,180.20	1,000	500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Call	100.80740	0.10081		129.99140	0.12999	100.807	13.53	0.00	0	21,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Put	182.30740	0.18231		140.09140	0.14009	182.307	13.53	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Call	88.31880	0.08832		114.35310	0.11435	88.319	13.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Put	209.81880	0.20982		164.45310	0.16445	209.819	13.80	0.00	0	5,300.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put	224.14500	0.22415		177.29510	0.17730	224.145	13.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call	82.64500	0.08264		107.19510	0.10720	82.645	13.94	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	74.79400	0.07479		97.23380	0.09723	74.794	14.14	0.00	0	5,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	246.29400	0.24629		197.33380	0.19733	246.294	14.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Call	61.24110	0.06124		79.88280	0.07988	61.241	14.55	0.00	0	3,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Put	292.74110	0.29274		239.98280	0.23998	292.741	14.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Put	325.10800	0.32511		270.12290	0.27012	325.108	14.83	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Call	53.60800	0.05361		70.02290	0.07002	53.608	14.83	0.00	0	20,100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Call	41.14170	0.04114		53.78420	0.05378	41.142	15.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	392.64170		0.39264		333.88420	0.33388	392.642	15.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	38.52600		0.03853		50.35670	0.05036	38.526	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	410.02600		0.41003		350.45670	0.35046	410.026	15.52	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	418.78520		0.41879		358.82790	0.35883	418.785	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	37.28520		0.03729		48.72790	0.04873	37.285	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	32.72840		0.03273		42.73550	0.04274	32.728	15.86	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	454.22840		0.45423		392.83550	0.39284	454.228	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	31.68470		0.03168		41.36000	0.04136	31.685	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	463.18470		0.46318		401.46000	0.40146	463.185	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	499.35430		0.49935		436.40600	0.43641	499.354	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	27.85430		0.02785		36.30600	0.03631	27.854	16.20	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	23.75720		0.02376		30.88660	0.03089	23.757	16.54	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	545.25720		0.54526		480.98660	0.48099	545.257	16.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	20.36290		0.02036		26.32230	0.02632	20.363	16.90	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	591.86290		0.59186		526.42230	0.52642	591.863	16.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	686.58960		0.68659		619.57090	0.61957	686.590	17.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	15.08960		0.01509		19.47090	0.01947	15.090	17.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	13.43050		0.01343		17.31450	0.01731	13.430	17.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	724.93050		0.72493		657.41450	0.65741	724.931	17.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	10.70480		0.01070		13.77250	0.01377	10.705	18.46	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	802.20480		0.80220		733.87250	0.73387	802.205	18.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	880.10360		0.88010		811.14440	0.81114	880.104	19.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	8.60360		0.00860		11.04440	0.01104	8.604	19.03	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	5.84160		0.00584		7.46750	0.00747	5.842	20.09	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,027.34160		1.02734		957.56750	0.95757	1,027.342	20.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	4.77100		0.00477		6.59350	0.00659	4.771	20.18	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,076.27100		1.07627		1,006.69350	1.00669	1,076.271	20.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,224.06760		1.22407		1,153.66350	1.15366	1,224.068	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	2.56760		0.00257		3.56350	0.00356	2.568	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	1.36010		0.00136		1.88760	0.00189	1.360	20.75	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,372.86010		1.37286		1,301.98760	1.30199	1,372.860	20.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.57190		0.00057		0.78840	0.00079	0.572	21.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,572.07190		1.57207		1,500.88840	1.50089	1,572.072	21.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.15170		0.00015		0.20420	0.00020	0.152	21.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,871.65170		1.87165		1,800.30420	1.80030	1,871.652	21.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.09420		0.00009		0.08580	0.00009	0.094	24.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,221.59420		2.22159		2,150.18580	2.15019	2,221.594	24.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.13570		0.00014		0.12550	0.00013	0.136	26.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,371.63570		2.37164		2,300.22550	2.30023	2,371.636	26.17	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.14600		10.14600		10.21490	10.21490		12.91	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	603.72860		0.60373		670.83680	0.67084	603.729	12.29	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	7.72860		0.00773		5.93680	0.00594	7.729	12.29	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	565.42270		0.56542		632.13580	0.63214	565.423	12.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	9.42270		0.00942		7.23580	0.00724	9.423	12.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	555.89930		0.55590		622.50120	0.62250	555.899	12.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	9.89930		0.00990		7.60120	0.00760	9.899	12.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	546.39910		0.54640		612.88440	0.61288	546.399	12.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	10.39910		0.01040		7.98440	0.00798	10.399	12.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	179.48330		0.17948		218.93300	0.21893	179.483	12.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	133.48330		0.13348		104.03300	0.10403	133.483	12.80	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	58.27750		0.05828		71.38030	0.07138	58.278	15.05	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	422.27750		0.42228		366.48030	0.36648	422.278	15.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	25.18660		0.02519		30.34070	0.03034	25.187	17.09	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	719.18660		0.71919		655.44070	0.65544	719.187	17.09	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.16330		10.16330		10.23260	10.23260		12.80	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	104.70730		0.10471		82.19750	0.08220	104.707	12.48	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	268.00730		0.26801		314.79750	0.31480	268.007	12.48	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/01/2014	Any day expiry	10.50	Call	82.65890	0.08266		98.68870	0.09869	82.659	14.63	0.00	0	201.00
\$ / R	On	03/01/2014	Any day expiry	10.50	Put	419.35890	0.41936		366.08870	0.36609	419.359	14.63	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry			10.20200	10.20200		10.27230	10.27230		12.98	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Call	1,902.35200	1.90235		1,972.64400	1.97264	1,902.352	16.35	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Put	0.35200	0.00035		0.34400	0.00034	0.352	16.35	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Call	268.74130	0.26874		309.17480	0.30917	268.741	12.79	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Put	186.74130	0.18674		156.87480	0.15687	186.741	12.79	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Call	132.67760	0.13268		153.26730	0.15327	132.678	14.36	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Put	440.67760	0.44068		390.96730	0.39097	440.678	14.36	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Call	130.35860	0.13036		150.60040	0.15060	130.359	14.41	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Put	448.35860	0.44836		398.30040	0.39830	448.359	14.41	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Call	128.08300	0.12808		147.98060	0.14798	128.083	14.45	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Put	456.08300	0.45608		405.68060	0.40568	456.083	14.45	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry			10.24510	10.24510		10.31660	10.31660		13.43	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Put	0.98640	0.00099		0.99320	0.00099	0.986	15.46	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Call	1,946.08640	1.94609		2,017.59320	2.01759	1,946.086	15.46	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Put	163.01660	0.16302		138.30820	0.13831	163.017	12.81	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Call	408.11660	0.40812		454.90820	0.45491	408.117	12.81	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Call	180.05500	0.18006		202.09750	0.20210	180.055	14.71	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Put	504.95500	0.50495		455.49750	0.45550	504.955	14.71	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Call	177.58900	0.17759		199.32560	0.19933	177.589	14.75	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Put	512.48900	0.51249		462.72560	0.46273	512.489	14.75	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Call	175.16230	0.17516		196.59680	0.19660	175.162	14.79	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Put	520.06230	0.52006		469.99680	0.47000	520.062	14.79	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry			10.24650	10.24650		10.31810	10.31810		13.45	0.00	0	20,140.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Call	167.90130	0.16790		188.29900	0.18830	167.901	14.95	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Put	551.40130	0.55140		500.19900	0.50020	551.401	14.95	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry			10.24800	10.24800		10.31960	10.31960		13.48	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Put	10.74960	0.01075		9.42980	0.00943	10.750	13.10	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Call	1,168.74960	1.16875		1,239.02980	1.23903	1,168.750	13.10	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Call	1,159.05580	1.15906		1,229.28600	1.22929	1,159.056	13.07	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Put	11.05580	0.01106		9.68600	0.00969	11.056	13.07	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Call	1,149.36990	1.14937		1,219.54940	1.21955	1,149.370	13.04	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Put	11.36990	0.01137		9.94940	0.00995	11.370	13.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future			10.27320	10.27320		10.34510	10.34510		13.64	28,467,037.20	2,771	85,965.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Call	2,573.66140	2.57366		2,645.58450	2.64558	2,573.661	17.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Put	0.46140	0.00046		0.48450	0.00048	0.461	17.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Call	2,074.59090	2.07459		2,146.52100	2.14652	2,074.591	15.61	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Put	1.39090	0.00139		1.42100	0.00142	1.391	15.61	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Call	1,578.75760	1.57876		1,650.17090	1.65017	1,578.758	14.27	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Put	5.55760	0.00556		5.07090	0.00507	5.558	14.27	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Call	1,046.47310	1.04647		1,115.40990	1.11541	1,046.473	12.80	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Put	23.27310	0.02327		20.30990	0.02031	23.273	12.80	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Call	745.72300	0.74572		808.91580	0.80892	745.723	12.56	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Put	62.52300	0.06252		53.81580	0.05382	62.523	12.56	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Call	737.40060	0.73740		800.39700	0.80040	737.401	12.56	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Put	64.20060	0.06420		55.29700	0.05530	64.201	12.56	0.00	0	16,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Call	729.11370	0.72911		791.91060	0.79191	729.114	12.55	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Put	65.91370	0.06591		56.81060	0.05681	65.914	12.55	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Call	656.20980	0.65621		717.06940	0.71707	656.210	12.49	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Put	83.00980	0.08301		71.96940	0.07197	83.010	12.49	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Call	617.10730	0.61711		676.76910	0.67677	617.107	12.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Put	93.90730	0.09391		81.66910	0.08167	93.907	12.45	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Call	581.83640	0.58184		637.45380	0.63745	581.836	12.57	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Put	108.63640	0.10864		92.35380	0.09235	108.636	12.57	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Call	515.50930	0.51551		564.90690	0.56491	515.509	12.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Put	142.30930	0.14231		119.80690	0.11981	142.309	12.81	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Call	454.88080	0.45488	500.61510	0.50062	454.881	13.05	0.00	0	13,600.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Put	181.68080	0.18168	155.51510	0.15552	181.681	13.05	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Call	374.53200	0.37453	414.82280	0.41482	374.532	13.40	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	251.33200	0.25133	219.72280	0.21972	251.332	13.40	0.00	0	100.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Call	350.49460	0.35049	389.01640	0.38902	350.495	13.52	0.00	0	500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Put	277.29460	0.27729	243.91640	0.24392	277.295	13.52	0.00	0	33,901.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Call	341.25090	0.34125	379.07570	0.37908	341.251	13.57	0.00	0	2,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Put	288.05090	0.28805	253.97570	0.25398	288.051	13.57	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	327.77940	0.32778	364.56600	0.36457	327.779	13.64	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	304.57940	0.30458	269.46600	0.26947	304.579	13.64	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	307.85200	0.30785	341.43950	0.34144	307.852	13.82	0.00	0	40,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	334.65200	0.33465	296.33950	0.29634	334.652	13.82	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Call	296.49230	0.29649	328.18350	0.32818	296.492	13.93	0.00	0	2,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Put	353.29230	0.35329	313.08350	0.31308	353.292	13.93	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	292.80260	0.29280	323.86750	0.32387	292.803	13.97	0.00	0	2,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	359.60260	0.35960	318.76750	0.31877	359.603	13.97	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	289.16050	0.28916	319.59930	0.31960	289.160	14.01	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	365.96050	0.36596	324.49930	0.32450	365.961	14.01	0.00	0	3,100.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	271.64650	0.27165	300.35790	0.30036	271.647	14.19	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	398.44650	0.39845	355.25790	0.35526	398.447	14.19	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	255.24900	0.25525	282.30670	0.28231	255.249	14.37	0.00	0	7,500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	432.04900	0.43205	387.20670	0.38721	432.049	14.37	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	239.90710	0.23991	265.39110	0.26539	239.907	14.56	0.00	0	500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	466.70710	0.46671	420.29110	0.42029	466.707	14.56	0.00	0	300.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	212.15370	0.21215	234.72190	0.23472	212.154	14.92	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	538.95370	0.53895	489.62190	0.48962	538.954	14.92	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	209.57960	0.20958	231.87310	0.23187	209.580	14.96	0.00	0	7,500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	546.37960	0.54638	496.77310	0.49677	546.380	14.96	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	199.62740	0.19963	220.84940	0.22085	199.627	15.11	0.00	0	6.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	576.42740	0.57643	525.74940	0.52575	576.427	15.11	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	187.92820	0.18793	207.87980	0.20788	187.928	15.29	0.00	0	20,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	614.72820	0.61473	562.77980	0.56278	614.728	15.29	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	157.65340	0.15765	173.84280	0.17384	157.653	15.86	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	734.45340	0.73445	678.74280	0.67874	734.453	15.86	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	133.20470	0.13320	146.55240	0.14655	133.205	16.44	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	860.00470	0.86000	801.45240	0.80145	860.005	16.44	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	119.48780	0.11949	131.22780	0.13123	119.488	16.82	0.00	0	400.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	946.28780	0.94629	886.12780	0.88613	946.288	16.82	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	113.29960	0.11330	124.31020	0.12431	113.300	17.02	0.00	0	250.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	990.09960	0.99010	929.21020	0.92921	990.100	17.02	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	107.51600	0.10752	117.84610	0.11785	107.516	17.21	0.00	0	2,900.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	1,034.31600	1.03432	972.74610	0.97275	1,034.316	17.21	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	102.10850	0.10211	111.80060	0.11180	102.109	17.40	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	1,078.90850	1.07891	1,016.70060	1.01670	1,078.909	17.40	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	79.39770	0.07940	86.68500	0.08668	79.398	18.33	0.00	0	10,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,306.19770	1.30620	1,241.58500	1.24159	1,306.198	18.33	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	62.85790	0.06286	68.21800	0.06822	62.858	19.26	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,539.65790	1.53966	1,473.11800	1.47312	1,539.658	19.26	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	50.73180	0.05073	54.70330	0.05470	50.732	20.18	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,777.53180	1.77753	1,709.60330	1.70960	1,777.532	20.18	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	41.72000	0.04172	44.68730	0.04469	41.720	21.10	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	2,018.52000	2.01852	1,949.58730	1.94959	2,018.520	21.10	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	38.63310	0.03863	39.04660	0.03905	38.633	22.51	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	2,265.43310	2.26543	2,193.94660	2.19395	2,265.433	22.51	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	37.76010	0.03776	37.97560	0.03798	37.760	23.43	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,414.56010	2.41456	2,342.87560	2.34288	2,414.560	23.43	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	37.51950	0.03752	37.67440	0.03767	37.519	23.74	0.00	0	0.00	

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	12.70	Put	2,464.31950	2.46432	2,392.57440	2.39257	2,464.320	23.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	36.92970	0.03693	36.91710	0.03692	36.930	24.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,613.72970	2.61373	2,541.81710	2.54182	2,613.730	24.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	36.51680	0.03652	36.35400	0.03635	36.517	25.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,763.31680	2.76332	2,691.25400	2.69125	2,763.317	25.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	12.75780	0.01276	14.18800	0.01419	14.188	27.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,989.55780	3.98956	3,919.08800	3.91909	3,989.558	27.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	9.43980	0.00944	10.52610	0.01053	9.440	27.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,236.23980	4.23624	4,165.42610	4.16543	4,236.240	27.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.27620	10.27620	10.34820	10.34820		13.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,202.61860	1.20262	1,272.54500	1.27254	1,202.619	13.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	16.41860	0.01642	14.34500	0.01435	16.419	13.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,193.03130	1.19303	1,262.90270	1.26290	1,193.031	13.27	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	16.83130	0.01683	14.70270	0.01470	16.831	13.27	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,183.45380	1.18345	1,253.26890	1.25327	1,183.454	13.24	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	17.25380	0.01725	15.06890	0.01507	17.254	13.24	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.28650	10.28650	10.35870	10.35870		13.89	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,989.21010	1.98921	2,060.95460	2.06095	1,989.210	15.58	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.71010	0.00271	2.25460	0.00225	2.710	15.58	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	421.33170	0.42133	463.59690	0.46360	421.332	13.37	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	234.83170	0.23483	204.89690	0.20490	234.832	13.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.37690	10.37690	10.45050	10.45050		14.39	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	638.68870	0.63869	687.28350	0.68728	638.689	13.14	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	201.78870	0.20179	176.78350	0.17678	201.789	13.14	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	632.82500	0.63282	680.39850	0.68040	632.825	13.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	205.92500	0.20593	179.89850	0.17990	205.925	13.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	627.00840	0.62701	674.21060	0.67421	627.008	13.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	210.10840	0.21011	183.71060	0.18371	210.108	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.40370	10.40370	10.47790	10.47790		14.51	1,040,370.00	100	29,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,409.96940	2.40997	2,483.29010	2.48329	2,409.969	16.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	6.26940	0.00627	5.39010	0.00539	6.269	16.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,968.75380	1.96875	2,040.72240	2.04072	1,968.754	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	15.05380	0.01505	12.82240	0.01282	15.054	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	21.03040	0.02103	18.19870	0.01820	21.030	14.89	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,784.73040	1.78473	1,856.09870	1.85610	1,784.730	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,679.14300	1.67914	1,750.10140	1.75010	1,679.143	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	25.44300	0.02544	22.20140	0.02220	25.443	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,650.48920	1.65049	1,721.32750	1.72133	1,650.489	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	26.78920	0.02679	23.42750	0.02343	26.789	14.55	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	38.89930	0.03890	34.52090	0.03452	38.899	14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,442.59930	1.44260	1,512.42090	1.51242	1,442.599	14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,257.87480	1.25787	1,326.52740	1.32653	1,257.875	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	54.17480	0.05417	48.62740	0.04863	54.175	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	927.17630	0.92718	987.04240	0.98704	927.176	13.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	113.47630	0.11348	99.14240	0.09914	113.476	13.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	115.69610	0.11570	101.18790	0.10119	115.696	13.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	919.39610	0.91940	979.08790	0.97909	919.396	13.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	911.64550	0.91165	971.16210	0.97116	911.646	13.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	117.94550	0.11795	103.26210	0.10326	117.945	13.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	806.58410	0.80658	863.55400	0.86355	806.584	13.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	152.88410	0.15288	135.65400	0.13565	152.884	13.19	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	166.97990	0.16698	148.80360	0.14880	166.980	13.19	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	770.67990	0.77068	826.70360	0.82670	770.680	13.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	660.36630	0.66037	708.03210	0.70803	660.366	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	226.66630	0.22667	200.13210	0.20013	226.666	13.38	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	637.79890	0.63780	682.30080	0.68230	637.799	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	244.09890	0.24410	214.40080	0.21440	244.099	13.49	0.00	0	50.00

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	10.13	Put	300.57770	0.30058	267.34240	0.26734	300.578	13.80	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.13	Call	574.27770	0.57428	615.24240	0.61524	574.278	13.80	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Call	324.27310	0.32427	347.32340	0.34732	324.273	15.71	0.00	0	6.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Put	720.57310	0.72057	669.42340	0.66942	720.573	15.71	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	178.29350	0.17829	189.35970	0.18936	178.293	18.11	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	1,374.59350	1.37459	1,311.45970	1.31146	1,374.594	18.11	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	1,642.21140	1.64221	1,576.27200	1.57627	1,642.211	18.97	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	145.91140	0.14591	154.17200	0.15417	145.911	18.97	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	136.96040	0.13696	144.45250	0.14445	136.960	19.26	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,733.26040	1.73326	1,666.55250	1.66655	1,733.260	19.26	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	121.31350	0.12131	127.46520	0.12747	121.314	19.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,917.61350	1.91761	1,849.56520	1.84957	1,917.614	19.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,954.80390	1.95480	1,886.51800	1.88652	1,954.804	19.95	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	118.50390	0.11850	124.41800	0.12442	118.504	19.95	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	102.46410	0.10246	107.01470	0.10701	102.464	20.70	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	2,198.76410	2.19876	2,129.11470	2.12911	2,198.764	20.70	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	2,594.43390	2.59443	2,519.58900	2.51959	2,594.434	22.80	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	98.13390	0.09813	97.48900	0.09749	98.134	22.80	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			10.41110	10.41110	10.48550	10.48550		14.52	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Put	27.49570	0.02750	24.14060	0.02414	27.496	14.50	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Call	1,658.59570	1.65860	1,729.64060	1.72964	1,658.596	14.50	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Call	584.19580	0.58420	625.27060	0.62527	584.196	13.81	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Put	303.09580	0.30310	269.77060	0.26977	303.096	13.81	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Call	123.41720	0.12342	129.60950	0.12961	123.417	19.91	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Put	1,952.31720	1.95232	1,884.10950	1.88411	1,952.317	19.91	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry			10.50790	10.50790	10.58440	10.58440		14.98	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Call	785.90380	0.78590	836.37710	0.83638	785.904	13.63	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Put	268.00380	0.26800	241.97710	0.24198	268.004	13.63	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Call	779.74390	0.77974	829.95890	0.82996	779.744	13.64	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Put	271.84390	0.27184	245.55890	0.24556	271.844	13.64	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Call	774.21750	0.77422	823.57710	0.82358	774.218	13.67	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Put	276.31750	0.27632	249.17710	0.24918	276.318	13.67	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Call	617.37030	0.61737	655.16540	0.65517	617.370	14.52	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Put	439.47030	0.43947	400.76540	0.40077	439.470	14.52	0.00	0	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Call	209.19340	0.20919	220.17510	0.22018	209.193	19.07	0.00	0	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Put	1,771.29340	1.77129	1,705.77510	1.70578	1,771.293	19.07	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future			10.54650	10.54650	10.62450	10.62450		15.17	0.00	0	1,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Call	2,658.99050	2.65899	2,735.50890	2.73551	2,658.990	16.25	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Put	12.49050	0.01249	11.00890	0.01101	12.490	16.25	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Call	2,171.05330	2.17105	2,246.91540	2.24692	2,171.053	14.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Put	24.55330	0.02455	22.41540	0.02242	24.553	14.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Call	1,700.54810	1.70055	1,773.41900	1.77342	1,700.548	14.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Put	54.04810	0.05405	48.91900	0.04892	54.048	14.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Call	1,609.40990	1.60941	1,681.49090	1.68149	1,609.410	14.05	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Put	62.90990	0.06291	56.99090	0.05699	62.910	14.05	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Call	1,343.88500	1.34388	1,412.98450	1.41298	1,343.885	13.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Put	97.38500	0.09739	88.48450	0.08848	97.385	13.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Call	1,099.44070	1.09944	1,161.15020	1.16115	1,099.441	13.40	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Put	152.94070	0.15294	136.65020	0.13665	152.941	13.40	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	891.60400	0.89160	945.84540	0.94585	891.604	13.66	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	245.10400	0.24510	221.34540	0.22135	245.104	13.66	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Call	828.67960	0.82868	880.23980	0.88024	828.680	13.75	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Put	282.17960	0.28218	255.73980	0.25574	282.180	13.75	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	682.77470	0.68277	723.45360	0.72345	682.775	14.50	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	426.27470	0.42627	388.95360	0.38895	426.275	14.50	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	678.26060	0.67826	718.67320	0.71867	678.261	14.52	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	431.76060	0.43176	394.17320	0.39417	431.761	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	673.77940		0.67378		713.93030	0.71393	673.779	14.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	437.27940		0.43728		399.43030	0.39943	437.279	14.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	446.60930		0.44661		472.35240	0.47235	446.609	16.19	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	850.10930		0.85011		797.85240	0.79785	850.109	16.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	247.70190		0.24770		260.28420	0.26028	247.702	18.83	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,701.20190		1.70120		1,635.78420	1.63578	1,701.202	18.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	235.53860		0.23554		247.33300	0.24733	235.539	19.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,789.03860		1.78904		1,722.83300	1.72283	1,789.039	19.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	186.42570		0.18643		195.06270	0.19506	186.426	20.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,239.92570		2.23993		2,170.56270	2.17056	2,239.926	20.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	173.12230		0.17312		177.27680	0.17728	173.122	22.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,776.62230		2.77662		2,702.77680	2.70278	2,776.622	22.65	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.62710		10.62710		10.70810	10.70810		15.52	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	841.29150		0.84129		888.09750	0.88810	841.291	14.27	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	374.19150		0.37419		339.99750	0.34000	374.192	14.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	326.79780		0.32680		342.80140	0.34280	326.798	18.52	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,609.69780		1.60970		1,544.70140	1.54470	1,609.698	18.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.69300		10.69300		10.77570	10.77570		15.69	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	24.13870		0.02414		21.10660	0.02111	24.139	16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,717.13870		2.71714		2,796.80660	2.79681	2,717.139	16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,283.81060		2.28381		2,362.22900	2.36223	2,283.811	15.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	40.81060		0.04081		36.52900	0.03653	40.811	15.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,236.20880		2.23621		2,314.46600	2.31447	2,236.209	14.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	43.20880		0.04321		38.76600	0.03877	43.209	14.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	45.73760		0.04574		41.12970	0.04113	45.738	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,188.73760		2.18874		2,266.82970	2.26683	2,188.738	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,779.95560		1.77996		1,853.03520	1.85304	1,779.956	14.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	86.95560		0.08696		77.33520	0.07734	86.956	14.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,357.18130		1.35718		1,425.08830	1.42509	1,357.181	13.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	164.18130		0.16418		149.38830	0.14939	164.181	13.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	184.71770		0.18472		168.71820	0.16872	184.718	13.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,277.71770		1.27772		1,344.41820	1.34442	1,277.718	13.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,009.61340		1.00961		1,065.42900	1.06543	1,009.613	14.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	316.61340		0.31661		289.72900	0.28973	316.613	14.15	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	761.87070		0.76187		801.81880	0.80182	761.871	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	568.87070		0.56887		526.11880	0.52612	568.871	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	892.30180		0.89230		840.70770	0.84071	892.302	16.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	585.30180		0.58530		616.40770	0.61641	585.302	16.37	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	457.24890		0.45725		480.16450	0.48016	457.249	17.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,264.24890		1.26425		1,204.46450	1.20446	1,264.249	17.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	364.40960		0.36441		381.68500	0.38169	364.410	18.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,671.40960		1.67141		1,605.98500	1.60599	1,671.410	18.62	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry			10.10480		10.10480		10.17390	10.17390		11.87	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Call	4,231.26080		0.04231		8,034.24380	0.08034	4,231.261	12.32	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Put	7,751.26080		0.07751		4,644.24380	0.04644	7,751.261	12.32	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Call	3,892.95080		0.03893		7,418.93690	0.07419	3,892.951	12.43	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Put	8,412.95080		0.08413		5,028.93690	0.05029	8,412.951	12.43	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Call	3,578.39030		0.03578		6,935.95330	0.06936	3,578.390	12.54	0.00	0	200.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Put	9,098.39030		0.09098		5,545.95330	0.05546	9,098.390	12.54	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.12850		10.12850		10.19990	10.19990		13.11	364,626.00	36	732.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	64,162.50130		0.64163		71,230.87900	0.71231	64,162.501	13.27	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	312.50130		0.00313		240.87900	0.00241	312.501	13.27	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	63,179.68930		0.63180		70,243.71920	0.70244	63,179.689	13.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	329.68930		0.00330		253.71920	0.00254	329.689	13.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	62,197.83020		0.62198		69,257.26250	0.69257	62,197.830	13.14	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	347.83020		0.00348		267.26250	0.00267	347.830	13.14	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 MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	8,831.88350	0.08832	11,435.30730	0.11435	8,831.883	13.80	0.00	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	20,981.88350	0.20982	16,445.30730	0.16445	20,981.884	13.80	0.00	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	6,331.59660	0.06332	8,255.15520	0.08255	6,331.597	14.49	0.00	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	28,481.59660	0.28482	23,265.15520	0.23265	28,481.597	14.49	0.00	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	1,304.90320	0.01305	1,681.90210	0.01682	1,304.903	17.96	0.00	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	73,454.90320	0.73455	66,691.90210	0.66692	73,454.903	17.96	0.00	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.27320	10.27320	10.34510	10.34510	13.64	0.00	0	34.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	29,649.23360	0.29649	32,818.34540	0.32818	29,649.234	13.93	0.00	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	35,329.23360	0.35329	31,308.34540	0.31308	35,329.234	13.93	0.00	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	24,289.39270	0.24289	26,868.64460	0.26869	24,289.393	14.52	0.00	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	45,969.39270	0.45969	41,358.64460	0.41359	45,969.393	14.52	0.00	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	23,990.71430	0.23991	26,539.11310	0.26539	23,990.714	14.56	0.00	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	46,670.71430	0.46671	42,029.11310	0.42029	46,670.714	14.56	0.00	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	23,696.01980	0.23696	26,213.87560	0.26214	23,696.020	14.59	0.00	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	47,376.01980	0.47376	42,703.87560	0.42704	47,376.020	14.59	0.00	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.40370	10.40370	10.47790	10.47790	14.51	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	35,484.92020	0.35485	38,029.79080	0.38030	35,484.920	15.38	0.00	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	64,114.92020	0.64115	59,239.79080	0.59240	64,114.920	15.38	0.00	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	35,193.19710	0.35193	37,715.52620	0.37716	35,193.197	15.41	0.00	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	64,823.19710	0.64823	59,925.52620	0.59926	64,823.197	15.41	0.00	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	34,904.60100	0.34905	37,404.26000	0.37404	34,904.601	15.44	0.00	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	65,534.60100	0.65535	60,614.26000	0.60614	65,534.601	15.44	0.00	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.37710	16.37710	16.42340	16.42340	12.38	5,142,409.40	314	29,710.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,489.91060	1.48991	1,536.30120	1.53630	1,489.911	16.87	0.00	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	2,810.600	0.00281	2,901.200	0.00290	2,811	16.87	0.00	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,479.95710	1.47996	1,526.35090	1.52635	1,479.957	16.80	0.00	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	2,857.100	0.00286	2,950.900	0.00295	2,857	16.80	0.00	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,470.00460	1.47000	1,516.40160	1.51640	1,470.005	16.73	0.00	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	2,904.600	0.00290	3,001.600	0.00300	2,905	16.73	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.59760	16.59760	16.64360	16.64360	13.00	0.00	0	5,336.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,752.08760	3.75209	3,797.94460	3.79794	3,752.088	18.97	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	4,487.600	0.00449	4,344.600	0.00434	4,488	18.97	0.00	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,603.10540	3.60311	3,648.95210	3.64895	3,603.105	18.67	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	5,505.400	0.00551	5,352.100	0.00535	5,505	18.67	0.00	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,364.13460	2.36413	2,409.95790	2.40996	2,364.135	14.65	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	16,534.600	0.01653	16,357.900	0.01636	16,535	14.65	0.00	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,324.66780	2.32467	2,370.49050	2.37049	2,324.668	14.51	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	17,067.800	0.01707	16,890.500	0.01689	17,068	14.51	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,314.80370	2.31480	2,360.62710	2.36063	2,314.804	14.47	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	17,203.700	0.01720	17,027.100	0.01703	17,204	14.47	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,304.94170	2.30494	2,350.76450	2.35076	2,304.942	14.44	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	17,341.700	0.01734	17,164.500	0.01716	17,342	14.44	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	2,117.84820	2.11785	2,163.66680	2.16367	2,117.848	13.75	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	20,248.200	0.02025	20,066.800	0.02007	20,248	13.75	0.00	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	1,274.58940	1.27459	1,314.80520	1.31481	1,274.589	12.14	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	76,989.400	0.07699	71,205.200	0.07121	76,989	12.14	0.00	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	343.85990	0.34386	356.80610	0.35681	343.860	13.72	0.00	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	746.25990	0.74626	713.20610	0.71321	746.260	13.72	0.00	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	99,566.000	0.09957	103,580.000	0.10358	99,566	15.95	0.00	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	1,901.96600	1.90197	1,859.98000	1.85998	1,901.966	15.95	0.00	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.79570	16.79570	16.84440	16.84440	13.75	0.00	0	250.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,081.12220	1.08112	1,111.25300	1.11125	1,081.122	12.90	0.00	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	325.42220	0.32542	306.85300	0.30685	325.422	12.90	0.00	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	1,074.96930	1.07497	1,104.95740	1.10496	1,074.969	12.91	0.00	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	329.26930	0.32927	310.55740	0.31056	329.269	12.91	0.00	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	1,068.84770	1.06885	1,098.69300	1.09869	1,068.848	12.92	0.00	0.00

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	16.06	Put	333.14770	0.33315	314.29300	0.31429	333.148	12.92	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Call	656.74960	0.65675	674.60910	0.67461	656.750	13.87	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Put	741.04960	0.74105	710.20910	0.71021	741.050	13.87	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future			17.01240	17.01240	17.06640	17.06640		14.35	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Call	953.48870	0.95349	979.16040	0.97916	953.489	14.16	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Put	781.08870	0.78109	752.76040	0.75276	781.089	14.16	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Call	949.16050	0.94916	974.72460	0.97472	949.161	14.17	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put	786.76050	0.78676	758.32460	0.75832	786.761	14.17	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call	944.85790	0.94486	970.30850	0.97031	944.858	14.18	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put	792.45790	0.79246	763.90850	0.76391	792.458	14.18	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10142	0.10142	0.10198	0.10198		15.17	205,876.51	2,030	14,314.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,143.33170	0.01143	1,199.73150	0.01200	1,143.332	20.40	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	1.63170	0.00002	1.63150	0.00002	1.632	20.40	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	234.12360	0.00234	274.58920	0.00275	234.124	15.17	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	92.42360	0.00092	76.48920	0.00076	92.424	15.17	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	7.47420	0.00007	10.13320	0.00010	7.474	18.29	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	865.77420	0.00866	812.03320	0.00812	865.774	18.29	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future			0.10293	0.10293	0.10350	0.10350		15.98	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call	1,311.63730	0.01312	1,365.98210	0.01366	1,311.637	14.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put	18.33730	0.00018	15.68210	0.00016	18.337	14.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call	531.21920	0.00531	568.34760	0.00568	531.219	15.98	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put	237.91920	0.00238	218.04760	0.00218	237.919	15.98	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call	176.43380	0.00176	190.72150	0.00191	176.434	18.44	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put	883.13380	0.00883	840.42150	0.00840	883.134	18.44	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future			13.70770	13.70770	13.77890	13.77890		12.01	4,797,695.00	350	75,063.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	2,507.71970	2.50772	2,578.91880	2.57892	2,507.720	21.91	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	0.01970	0.00002	0.01880	0.00002	0.020	21.91	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call	2,264.74340	2.26474	2,335.94270	2.33594	2,264.743	20.75	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put	0.04340	0.00004	0.04270	0.00004	0.043	20.75	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call	2,214.75110	2.21475	2,285.95060	2.28595	2,214.751	20.51	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put	0.05110	0.00005	0.05060	0.00005	0.051	20.51	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call	2,164.76030	2.16476	2,235.96000	2.23596	2,164.760	20.27	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put	0.06030	0.00006	0.06000	0.00006	0.060	20.27	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Call	1,458.37890	1.45838	1,529.60240	1.52960	1,458.379	16.88	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Put	0.67890	0.00068	0.70240	0.00070	0.679	16.88	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Put	0.81120	0.00081	0.83900	0.00084	0.811	16.65	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Call	1,408.51120	1.40851	1,479.73900	1.47974	1,408.511	16.65	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	1,209.04490	1.20904	1,280.37270	1.28037	1,209.045	15.28	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	1.34490	0.00134	1.47270	0.00147	1.345	15.28	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call	1,109.39690	1.10940	1,180.72660	1.18073	1,109.397	14.52	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put	1.69690	0.00170	1.82660	0.00183	1.697	14.52	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Put	2.17130	0.00217	2.29340	0.00229	2.171	13.77	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Call	1,009.87130	1.00987	1,081.19340	1.08119	1,009.871	13.77	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Call	960.17020	0.96017	1,031.48260	1.03148	960.170	13.39	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Put	2.47020	0.00247	2.58260	0.00258	2.470	13.39	0.00	0	800.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Call	860.93830	0.86094	932.21140	0.93221	860.938	12.64	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Put	3.23830	0.00324	3.31140	0.00331	3.238	12.64	0.00	0	15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.95	Put	4.32510	0.00433	4.31490	0.00431	4.325	11.88	0.00	0	12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.95	Call	762.02510	0.76203	833.21490	0.83321	762.025	11.88	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Call	617.64380	0.61764	685.54300	0.68554	617.644	11.58	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Put	9.94380	0.00994	6.64300	0.00664	9.944	11.58	0.00	0	6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Call	525.98550	0.52599	591.73120	0.59173	525.986	11.65	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Put	18.28550	0.01829	12.83120	0.01283	18.285	11.65	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.40	Put	51.13920	0.05114	38.83720	0.03884	51.139	11.80	0.00	0	3,600.00

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	13.40	Call	358.83920		0.35884		417.73720	0.41774	358.839	11.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	73.91080		0.07391		95.01930	0.09502	73.911	13.29	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	366.21080		0.36621		316.11930	0.31612	366.211	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	48.15930		0.04816		63.29470	0.06329	48.159	13.93	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	490.45930		0.49046		434.39470	0.43439	490.459	13.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	715.90180		0.71590		653.22990	0.65323	715.902	14.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	23.60180		0.02360		32.12990	0.03213	23.602	14.99	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	10.13110		0.01013		15.13280	0.01513	10.131	15.58	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	952.43110		0.95243		886.23280	0.88623	952.431	15.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	2.49890		0.00250		3.94780	0.00395	2.499	16.52	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,344.79890		1.34480		1,275.04780	1.27505	1,344.799	16.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,643.51910		1.64352		1,572.75370	1.57275	1,643.519	17.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	1.21910		0.00122		1.65370	0.00165	1.219	17.88	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.90540		13.90540		13.97680	13.97680		12.97	6,952,700.00	500	26,860.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,443.23440		1.44323		1,512.70310	1.51270	1,443.234	12.66	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	27.83440		0.02783		25.90310	0.02590	27.834	12.66	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,433.62110		1.43362		1,503.04660	1.50305	1,433.621	12.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	28.22110		0.02822		26.24660	0.02625	28.221	12.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,424.27910		1.42428		1,493.39520	1.49340	1,424.279	12.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	28.87910		0.02888		26.59520	0.02660	28.879	12.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,295.09370		1.29509		1,360.50030	1.36050	1,295.094	12.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	39.69370		0.03969		33.70030	0.03370	39.694	12.52	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,116.33470		1.11633		1,179.51300	1.17951	1,116.335	12.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	60.93470		0.06093		52.71300	0.05271	60.935	12.38	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	105.82480		0.10582		115.82080	0.11582	105.825	16.72	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,550.42480		1.55042		1,489.02080	1.48902	1,550.425	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.08500		14.08500		14.15880	14.15880		13.72	0.00	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	712.05360		0.71205		754.51380	0.75451	712.054	13.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	417.05360		0.41705		385.71380	0.38571	417.054	13.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	422.02620		0.42203		390.45690	0.39046	422.026	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	707.02620		0.70703		749.25690	0.74926	707.026	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	702.02970		0.70203		744.02730	0.74403	702.030	13.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	427.02970		0.42703		395.22730	0.39523	427.030	13.28	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.28160		14.28160		14.36040	14.36040		14.34	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	715.13160		0.71513		750.19790	0.75020	715.132	14.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	773.53160		0.77353		729.79790	0.72980	773.532	14.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	711.38730		0.71139		746.18950	0.74619	711.387	14.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	779.78730		0.77979		735.78950	0.73579	779.787	14.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	707.66440		0.70766		742.28600	0.74229	707.664	14.44	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	786.06440		0.78606		741.88600	0.74189	786.064	14.44	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.48430		14.48430		14.56900	14.56900		14.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	460.91780		0.46092		431.41130	0.43141	460.918	13.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,255.21780		1.25522		1,310.41130	1.31041	1,255.218	13.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,249.25580		1.24926		1,304.20350	1.30420	1,249.256	13.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	464.95580		0.46496		435.20350	0.43520	464.956	13.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,243.32030		1.24332		1,298.01620	1.29802	1,243.320	13.78	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	469.02030		0.46902		439.01620	0.43902	469.020	13.78	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.70201		110.70201		110.92425	110.92425			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	287.99000		0.28799		65.75000	0.06575	287.990		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	297.99000		0.29799		75.75000	0.07575	297.990		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	307.99000		0.30799		85.75000	0.08575	307.990		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future			107.05029		107.05029		107.04517	107.04517			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	60.29000		0.06029		55.17000	0.05517	60.290		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	50.29000		0.05029		45.17000	0.04517	50.290		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	40.29000		0.04029		35.17000	0.03517	40.290		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			111.46712		111.46712		111.46148	111.46148			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,477.12000		1.47712		1,471.48000	1.47148	1,477.120		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	1,467.12000		1.46712		1,461.48000	1.46148	1,467.120		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	1,457.12000		1.45712		1,451.48000	1.45148	1,457.120		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			416.23900		416.23900		415.33300	415.33300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			421.71900		421.71900		420.80100	420.80100			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.53800		490.53800		489.63100	489.63100			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			496.99600		496.99600		496.07800	496.07800			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			441.05900		441.05900		440.05900	440.05900			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			446.86500		446.86500		445.85300	445.85300			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			453.06600		453.06600		452.04000	452.04000			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.48950		9.48950		9.59540	9.59540		12.06	5,930,937.50	625	10,234.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,189.53480		1.18953		1,295.57380	1.29557	1,189.535	15.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.03480		0.00003		0.17380	0.00017	0.035	15.85	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	890.21310		0.89021		996.01270	0.99601	890.213	15.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.71310		0.00071		0.61270	0.00061	0.713	15.68	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	42.80570		0.04281		26.21150	0.02621	42.806	12.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	232.30570		0.23231		321.61150	0.32161	232.306	12.03	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	129.73550		0.12974		198.88310	0.19888	129.735	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	100.23550		0.10024		63.48310	0.06348	100.235	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	124.46770		0.12447		192.11870	0.19212	124.468	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	104.96770		0.10497		66.71870	0.06672	104.968	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	109.83920		0.10984		70.07430	0.07007	109.839	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	119.33920		0.11934		185.47430	0.18547	119.339	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	71.06480		0.07106		115.67210	0.11567	71.065	12.37	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	181.56480		0.18156		120.27210	0.12027	181.565	12.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	3.25890		0.00326		4.66050	0.00466	3.259	16.19	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	813.75890		0.81376		709.26050	0.70926	813.759	16.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	1.03930		0.00104		1.90840	0.00191	1.039	17.96	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,111.53930		1.11154		1,006.50840	1.00651	1,111.539	17.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.56210		9.56210		9.66820	9.66820		11.93	1,912,420.00	200	3,118.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	293.75540		0.29376		356.66320	0.35666	293.755	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	221.65540		0.22166		178.46320	0.17846	221.655	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	288.55260		0.28855		350.80480	0.35080	288.553	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	226.45260		0.22645		182.60480	0.18260	226.453	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	283.41020		0.28341		345.00760	0.34501	283.410	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	231.31020		0.23131		186.80760	0.18681	231.310	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.62760		9.62760		9.73590	9.73590		12.13	0.00	0	250.00

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	9.89	Call	247.57120		0.24757	290.06340	0.29006		247.571	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	509.97120		0.50997	444.16340	0.44416		509.971	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	516.69990		0.51670	450.43620	0.45044		516.700	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	244.29990		0.24430	286.33620	0.28634		244.300	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	241.06710		0.24107	282.65020	0.28265		241.067	12.50	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.91	Put	523.46710		0.52347	456.75020	0.45675		523.467	12.50	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.69840		9.69840	9.81020	9.81020			12.25	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	507.24380		0.50724	573.94520	0.57395		507.244	12.19	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	348.84380		0.34884	303.74520	0.30375		348.844	12.19	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	502.01190		0.50201	568.28320	0.56828		502.012	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	353.61190		0.35361	308.08320	0.30808		353.612	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	496.81820		0.49682	562.65570	0.56266		496.818	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	358.41820		0.35842	312.45570	0.31246		358.418	12.20	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68960		9.68960	9.76140	9.76140			12.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	44.57670		0.04458	63.94580	0.06395		44.577	13.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	294.97670		0.29498	242.54580	0.24255		294.977	13.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	42.68180		0.04268	61.41590	0.06142		42.682	13.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	303.08180		0.30308	250.01590	0.25002		303.082	13.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	40.85920		0.04086	58.97430	0.05897		40.859	13.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	311.25920		0.31126	257.57430	0.25757		311.259	13.74	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.80390		9.80390	9.87540	9.87540			11.98	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	213.24230		0.21324	244.19810	0.24420		213.242	12.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	349.34230		0.34934	308.79810	0.30880		349.342	12.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	209.80800		0.20981	240.36520	0.24037		209.808	12.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	355.90800		0.35591	314.96520	0.31497		355.908	12.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	206.42380		0.20642	236.58800	0.23659		206.424	12.44	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	362.52380		0.36252	321.18800	0.32119		362.524	12.44	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			29.61480		29.61480	-43.22590	-43.22590				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			502.71510		502.71510	558.00640	558.00640				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			315.68740		315.68740	373.39800	373.39800				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			148.42670		148.42670	185.74810	185.74810				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			4.00740		4.00740	5.43990	5.43990				0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			5.43810		5.43810	6.76250	6.76250				0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			26.01010		26.01010	-14.65120	-14.65120				0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			570.75840		570.75840	599.22140	599.22140				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			629.48320		629.48320	661.28100	661.28100				0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.12470		11.12470	11.17250	11.17250			12.70	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	366.04360		0.36604	411.32080	0.41132		366.044	12.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	31.34360		0.03134	28.82080	0.02882		31.344	12.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	357.81080		0.35781	402.78010	0.40278		357.811	12.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	33.11080		0.03311	30.28010	0.03028		33.111	12.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	349.65460		0.34965	394.30010	0.39430		349.655	12.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	34.95460		0.03495	31.80010	0.03180		34.955	12.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future			11.29300		11.29300		11.34100			13.56	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	346.68950		0.34669	367.20370	0.36720		346.689	13.54	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	343.68950		0.34369	316.20370	0.31620		343.689	13.54	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	342.28750		0.34229	362.55800	0.36256		342.288	13.56	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	349.28750		0.34929	321.55800	0.32156		349.288	13.56	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	338.16370		0.33816	357.96240	0.35796		338.164	13.58	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	355.16370		0.35516	326.96240	0.32696		355.164	13.58	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66920		1.66920	1.68150	1.68150			12.42	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	316.46900		0.03165	406.71760	0.04067		316.469	12.42	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	124.46900		0.01245	91.71760	0.00917		124.469	12.42	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	260.73070		0.02607	339.92660	0.03399		260.731	12.69	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	168.73070		0.01687	124.92660	0.01249		168.731	12.69	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	212.74310		0.02127	280.26890	0.02803		212.743	12.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	220.74310		0.02207	165.26890	0.01653		220.743	12.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.68710		1.68710	1.69950	1.69950			13.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	491.06450		0.04911	550.96280	0.05510		491.064	13.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	520.06450		0.05201	455.96280	0.04560		520.064	13.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	449.37330		0.04494	504.55080	0.05046		449.373	13.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	578.37330		0.05784	509.55080	0.05096		578.373	13.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	413.59940		0.04136	464.97590	0.04650		413.599	13.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	642.59940		0.06426	569.97590	0.05700		642.599	13.56	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.06124		113.06124	113.05496	113.05496				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,071.24000		2.07124	2,064.96000	2.06496		2,071.240		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,061.24000		2.06124	2,054.96000	2.05496		2,061.240		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,051.24000		2.05124	2,044.96000	2.04496		2,051.240		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.66154		84.22542	9.70154	83.92911				0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	910.75000		0.91075	1,207.06000	1.20706		910.750		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	835.22000		0.83522	1,131.53000	1.13153		835.220		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	759.80000		0.75980	1,056.11000	1.05611		759.800		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.77944		81.55223	9.82078	81.25195				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	1,773.98000		1.77398	2,074.26000	2.07426		1,773.980		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,698.69000		1.69869	1,998.97000	1.99897		1,698.690		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,623.50000		1.62350	1,923.78000	1.92378		1,623.500		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			440.55700		440.55700	439.61800	439.61800				8,811,140.00	2	373.00

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	5,670.00000		0.56700		0.00000	0.00000	5,670.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	3,720.00000	0.37200		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	5,570.00000		0.55700	0.00000	0.00000		5,570.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	3,820.00000	0.38200		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	5,470.00000		0.54700	0.00000	0.00000		5,470.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	3,920.00000	0.39200		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			452.55100		452.55100	451.58700	451.58700				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	74,390.00000		7.43900	84,030.00000	8.40300		74,390.000		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	74,490.00000		7.44900	84,130.00000	8.41300		74,490.000		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	74,590.00000		7.45900	84,230.00000	8.42300		74,590.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			200.89000		200.89000	201.00700	201.00700				0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.55900		203.55900	203.67700	203.67700				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			544.31800		544.31800	544.44000	544.44000				0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.19200		94.80800	5.19000	94.81000			2,370,200.00	100	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.18000		94.82000	5.22000	94.78000			0.00	0	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.19000		94.81000	5.23000	94.77000			0.00	0	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.22000		94.78000	5.25000	94.75000			0.00	0	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.23000		94.77000	5.26000	94.74000			0.00	0	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.29000		94.71000	5.34000	94.66000			0.00	0	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.53000		94.47000	5.58000	94.42000			0.00	0	0	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.87000		94.13000	5.94000	94.06000			0.00	0	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.18000		93.82000	6.25000	93.75000			0.00	0	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.51000		93.49000	6.57000	93.43000			0.00	0	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.80000		93.20000	6.87000	93.13000			23,301,250.00	1,000	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.09000		92.91000	7.16000	92.84000			0.00	0	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.41670		8.41670	8.50230	8.50230			9.19	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	285.66510		0.28567	366.52990	0.36653		285.665	10.04	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	8.96510		0.00897	4.22990	0.00423		8.965	10.04	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	276.53130		0.27653	356.97180	0.35697		276.531	10.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	9.83130		0.00983	4.67180	0.00467		9.831	10.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	267.47010		0.26747	347.45480	0.34745		267.470	9.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	10.77010		0.01077	5.15480	0.00515		10.770	9.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.49160		8.49160	8.57730	8.57730			9.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	411.54560		0.41155	483.18580	0.48319		411.546	9.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	59.94560		0.05995	45.88580	0.04589		59.946	9.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	403.92540		0.40393	474.81540	0.47482		403.925	9.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	62.32540		0.06233	47.51540	0.04752		62.325	9.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	396.37570		0.39638	466.74370	0.46674		396.376	9.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	64.77570		0.06478	49.44370	0.04944		64.776	9.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.35340		1.35340		1.35000	1.35000			0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35360		1.35360		1.36000	1.36000			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.88760		9.88760	0.10113	9.83660	9.83660		15.36	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,773.14970		0.27731	0.10113	2,438.71530	0.24387	2,773.150	16.26	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	797.14970		0.07971	0.10113	972.71530	0.09727	797.150	16.26	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,701.61640		0.27016	0.10113	2,371.69720	0.23717	2,701.616	16.22	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	825.61640		0.08256	0.10113	1,005.69720	0.10057	825.616	16.22	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,630.89560		0.26309	0.10113	2,305.57050	0.23056	2,630.896	16.18	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	854.89560		0.08549	0.10113	1,039.57050	0.10396	854.896	16.18	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.86567		102.76583		7.90529	102.51434			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	163.38000		0.16338		414.87000	0.41487	163.380		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	99.70000		0.09970		351.19000	0.35119	99.700		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	36.06000		0.03606		287.55000	0.28755	36.060		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.96441		100.20225		8.00567	99.94730			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	2,352.40000		2.35240		2,607.35000	2.60735	2,352.400		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	2,288.65000		2.28865		2,543.60000	2.54360	2,288.650		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	2,224.95000		2.22495		2,479.90000	2.47990	2,224.950		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.05833		116.65183		6.12060	116.55184		2.16	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	195.34000		0.19534		176.43000	0.17643	195.340	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	870.26000		0.87026		951.34000	0.95134	870.260	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	200.03000		0.20003		180.71000	0.18071	200.030	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	858.75000		0.85875		939.42000	0.93942	858.750	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	204.79000		0.20479		185.06000	0.18506	204.790	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	847.32000		0.84732		927.58000	0.92758	847.320	2.11	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.20727		111.37988		6.28238	111.27840		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	160.59000		0.16059		143.44000	0.14344	160.590	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,548.27000		1.54827		1,632.60000	1.63260	1,548.270	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	163.16000		0.16316		145.78000	0.14578	163.160	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,537.08000		1.53708		1,621.18000	1.62118	1,537.080	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	165.76000		0.16576		148.15000	0.14815	165.760	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,525.92000		1.52592		1,609.79000	1.60979	1,525.920	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.34315		112.92681		6.43622	112.82459		1.76	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	914.72000		0.91472		870.71000	0.87071	914.720	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	479.85000		0.47985		538.06000	0.53806	479.850	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	921.64000		0.92164		876.98000	0.87698	921.640	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	475.85000		0.47585		533.41000	0.53341	475.850	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	928.22000		0.92822		883.65000	0.88365	928.220	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	471.51000		0.47151		529.16000	0.52916	471.510	1.78	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.59046		107.67620		6.71295	107.57261		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	483.61000		0.48361		460.71000	0.46071	483.610	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	823.40000		0.82340		904.09000	0.90409	823.400	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	487.55000		0.48755		464.05000	0.46405	487.550	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	818.83000		0.81883		898.92000	0.89892	818.830	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	491.50000		0.49150		467.40000	0.46740	491.500	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	814.28000		0.81428		893.77000	0.89377	814.280	1.52	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.20075		119.53954		8.22459	119.32934		13.07	431,179,120.78	3,607	59,540.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,269.57000		1.26957		1,243.33000	1.24333	1,269.570	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,436.80000		5.43680		5,620.76000	5.62076	5,436.800	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,295.75000		1.29575		1,268.85000	1.26885	1,295.750	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,370.38000		5.37038		5,553.68000	5.55368	5,370.380	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,322.32000		1.32232		1,294.74000	1.29474	1,322.320	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,304.44000		5.30444		5,487.06000	5.48706	5,304.440	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,827.24000		5.82724		5,697.60000	5.69760	5,827.240	13.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,114.63000		1.11463		1,195.19000	1.19519	1,114.630	13.32	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.29906		121.11333		8.32380	120.90018		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	910.59000		0.91059		882.99000	0.88299	910.590	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,020.77000		12.02077		12,206.32000	12.20632	12,020.770	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	925.06000		0.92506		897.08000	0.89708	925.060	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,937.50000		11.93750		12,122.67000	12.12267	11,937.500	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	939.71000		0.93971		911.33000	0.91133	939.710	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,854.52000		11.85452		12,039.29000	12.03929	11,854.520	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,661.61000		1.66161		1,615.19000	1.61519	1,661.610	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,846.97000		8.84697		9,013.70000	9.01370	8,846.970	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,213.21000		5.21321		5,102.80000	5.10280	5,213.210	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,497.56000		3.49756		3,600.30000	3.60030	3,497.560	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.39088		117.50356		8.41645	117.28813		13.09	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,603.95000		5.60395		5,770.67000	5.77067	5,603.950	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,748.58000		4.74858		4,699.87000	4.69987	4,748.580	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,788.76000		4.78876		4,739.50000	4.73950	4,788.760	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,558.95000		5.55895		5,725.12000	5.72512	5,558.950	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,829.14000		4.82914		4,779.31000	4.77931	4,829.140	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,514.23000		5.51423		5,679.83000	5.67983	5,514.230	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,620.30000		7.62030		7,521.51000	7.52151	7,620.300	13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,273.75000		3.27375		3,390.39000	3.39039	3,273.750	13.29	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.48811		119.12424		8.51463	118.90590		12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,591.44000		4.59144		4,555.82000	4.55582	4,591.440	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,511.50000		7.51150		7,694.22000	7.69422	7,511.500	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,626.90000		4.62690		4,591.30000	4.59130	4,626.900	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,461.65000		7.46165		7,644.39000	7.64439	7,461.650	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,662.51000		4.66251		4,626.46000	4.62646	4,662.510	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,412.04000		7.41204		7,594.33000	7.59433	7,412.040	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	9,043.82000		9.04382		8,941.09000	8.94109	9,043.820	13.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,608.32000		3.60832		3,723.93000	3.72393	3,608.320	13.04	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.77352		277.77352		277.77572	277.77572			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,216.48000		2.21648		2,214.28000	2.21428	2,216.480		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	2,226.48000		2.22648		2,224.28000	2.22428	2,226.480		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2,236.48000		2.23648	2,234.28000	2.23428		2,236.480		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.16699		105.06083	4.22787	105.00843			1.10	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	929.32000		0.92932	881.56000	0.88156		929.320	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	11.93000		0.01193	16.57000	0.01657		11.930	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	937.44000		0.93744	889.49000	0.88949		937.440	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	11.56000		0.01156	16.01000	0.01601		11.560	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	945.51000		0.94551	897.50000	0.89750		945.510	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	11.14000		0.01114	15.53000	0.01553		11.140	1.16	0.00	0	0.00
R201	On 08/05/2014	Bond Future			3.68569		106.44400	3.77255	106.39077			0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	699.87000		0.69987	656.39000	0.65639		699.870	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	57.06000		0.05706	66.81000	0.06681		57.060	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	704.93000		0.70493	661.32000	0.66132		704.930	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	56.06000		0.05606	65.68000	0.06568		56.060	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	710.02000		0.71002	666.28000	0.66628		710.020	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	55.09000		0.05509	64.58000	0.06458		55.090	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.32201		103.51235	2.46694	103.45898			0.54	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	1,084.31000		1.08431	1,035.17000	1.03517		1,084.310	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	2.22000		0.00222	6.45000	0.00645		2.220	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	1,087.88000		1.08788	1,038.68000	1.03868		1,087.880	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	2.18000		0.00218	6.35000	0.00635		2.180	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	1,091.43000		1.09143	1,042.17000	1.04217		1,091.430	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	2.13000		0.00213	6.24000	0.00624		2.130	0.56	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			209.35072		209.35072	209.34328	209.34328				0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	360.72000		0.36072	353.28000	0.35328		360.720		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	350.72000		0.35072	343.28000	0.34328		350.720		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	340.72000		0.34072	333.28000	0.33328		340.720		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			6.80232		107.92725	6.89221	107.63782			4.55	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	112.78000		0.11278	97.77000	0.09777		112.780	4.42	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,906.76000		2.90676	3,181.18000	3.18118		2,906.760	4.42	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	198.07000		0.19807	169.57000	0.16957		198.070	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,361.35000		2.36135	2,622.28000	2.62228		2,361.350	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	203.68000		0.20368	174.29000	0.17429		203.680	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,333.89000		2.33389	2,593.93000	2.59393		2,333.890	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	209.42000		0.20942	179.12000	0.17912		209.420	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,306.57000		2.30657	2,565.70000	2.56570		2,306.570	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	963.35000		0.96335	842.30000	0.84230		963.350	4.53	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	841.91000		0.84191	1,010.29000	1.01029		841.910	4.53	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.92853		105.18790	7.02622	104.89453			4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	238.94000		0.23894	201.89000	0.20189		238.940	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,891.55000		3.89155	4,147.87000	4.14787		3,891.550	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	243.24000		0.24324	205.62000	0.20562		243.240	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,864.47000		3.86447	4,120.22000	4.12022		3,864.470	4.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Call	247.59000		0.24759		209.41000	0.20941	247.590	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,837.44000		3.83744		4,092.63000	4.09263	3,837.440	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,215.68000		1.21568		1,085.37000	1.08537	1,215.680	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,482.43000		1.48243		1,645.49000	1.64549	1,482.430	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,174.46000		2.17446		1,987.41000	1.98741	2,174.460	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	767.98000		0.76798		874.30000	0.87430	767.980	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.04511		106.64836		7.15159	106.35151		4.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,249.58000		1.24958		1,162.91000	1.16291	1,249.580	4.22	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,824.39000		1.82439		2,034.57000	2.03457	1,824.390	4.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,213.97000		1.21397		1,386.00000	1.38600	1,213.970	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,895.11000		1.89511		1,770.29000	1.77029	1,895.110	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,202.62000		1.20262		1,373.77000	1.37377	1,202.620	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,911.46000		1.91146		1,785.76000	1.78576	1,911.460	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,927.87000		1.92787		1,801.30000	1.80130	1,927.870	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,191.35000		1.19135		1,361.63000	1.36163	1,191.350	4.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.19255		103.95873		7.30965	103.65785		4.13	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,246.26000		1.24626		1,161.32000	1.16132	1,246.260	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,158.79000		2.15879		2,374.73000	2.37473	2,158.790	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,257.25000		1.25725		1,171.64000	1.17164	1,257.250	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,143.76000		2.14376		2,359.03000	2.35903	2,143.760	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,268.29000		1.26829		1,182.01000	1.18201	1,268.290	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,128.78000		2.12878		2,343.38000	2.34338	2,128.780	4.07	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			9.12213		94.31181		9.16132	93.95658			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,210.80000		2.21080		1,855.57000	1.85557	2,210.800		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	2,298.23000		2.29823		1,943.00000	1.94300	2,298.230		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	2,385.52000		2.38552		2,030.29000	2.03029	2,385.520		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			9.22185		95.55336		9.26230	95.19336			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,307.66000		1.30766		947.66000	0.94766	1,307.660		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	1,394.86000		1.39486		1,034.86000	1.03486	1,394.860		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	1,481.92000		1.48192		1,121.92000	1.12192	1,481.920		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			9.31855		92.62220		9.36025	92.25773			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	2,495.25000		2.49525		2,859.72000	2.85972	2,495.250		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,403.81000		2.40381		2,768.28000	2.76828	2,403.810		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	2,312.51000		2.31251		2,676.98000	2.67698	2,312.510		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.08107		104.85054		7.14803	104.57354		6.78	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	327.93000		0.32793		307.63000	0.30763	327.930	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,240.37000		3.24037		3,497.07000	3.49707	3,240.370	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	336.02000		0.33602		314.86000	0.31486	336.020	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,205.61000		3.20561		3,461.45000	3.46145	3,205.610	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	344.25000		0.34425		322.23000	0.32223	344.250	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,171.01000		3.17101		3,425.99000	3.42599	3,171.010	6.61	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.19748		106.23095		7.26892	105.95014		6.43	0.00	0	0.00

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	6.04	Call	372.40000		0.37240		332.61000	0.33261	372.400	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,055.32000		5.05532	5,296.34000	5.29634	5,055.320	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	378.67000		0.37867	338.32000	0.33832	378.670	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	5,020.04000		5.02004	5,260.50000	5.26050	5,020.040	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	385.02000		0.38502	344.11000	0.34411	385.020	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	4,984.85000		4.98485	5,224.75000	5.22475	4,984.850	6.24	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			7.30565		103.67423	7.38185	103.39014		6.39	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	1,980.30000		1.98030	2,174.75000	2.17475	1,980.300	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	2,480.55000		2.48055	2,390.91000	2.39091	2,480.550	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	2,500.77000		2.50077	2,410.35000	2.41035	2,500.770	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	1,963.41000		1.96341	2,157.08000	2.15708	1,963.410	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	2,521.09000		2.52109	2,429.89000	2.42989	2,521.090	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	1,946.63000		1.94663	2,139.52000	2.13952	1,946.630	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	3,219.63000		3.21963	3,100.17000	3.10017	3,219.630	6.46	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,466.67000		1.46667	1,631.30000	1.63130	1,466.670	6.46	0.00	0	530.00	
R204	On 06/11/2014	Bond Future			7.42890		105.10419	7.51061	104.81623		6.19	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Call	1,820.35000		1.82035	1,770.67000	1.77067	1,820.350	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Put	3,384.26000		3.38426	3,622.54000	3.62254	3,384.260	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Call	1,835.25000		1.83525	1,785.02000	1.78502	1,835.250	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Put	3,363.21000		3.36321	3,600.94000	3.60094	3,363.210	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Call	1,850.23000		1.85023	1,799.46000	1.79946	1,850.230	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Put	3,342.24000		3.34224	3,579.43000	3.57943	3,342.240	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Call	3,661.75000		3.66175	3,545.00000	3.54500	3,661.750	6.30	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Put	1,704.27000		1.70427	1,875.48000	1.87548	1,704.270	6.30	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	0.00	
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R207	On 06/02/2014	Bond Future			7.42122		99.72340	7.46142	99.53458		8.33	0.00	0	18,702.00	
R207	On 06/02/2014	Bond Future	6.64	Call	326.95000		0.32695	316.39000	0.31639	326.950	8.12	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Put	4,085.28000		4.08528	4,263.54000	4.26354	4,085.280	8.12	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	335.02000		0.33502	323.89000	0.32389	335.020	8.13	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	4,044.15000		4.04415	4,221.84000	4.22184	4,044.150	8.13	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	343.24000		0.34324	331.53000	0.33153	343.240	8.13	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	4,003.21000		4.00321	4,180.32000	4.18032	4,003.210	8.13	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			7.53841		101.03626	7.58087	100.84483		8.06	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	353.64000		0.35364	332.14000	0.33214	353.640	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	6,675.51000		6.67551	6,845.44000	6.84544	6,675.510	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	359.62000		0.35962	337.81000	0.33781	359.620	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	6,632.83000		6.63283	6,802.45000	6.80245	6,632.830	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	365.69000		0.36569	343.56000	0.34356	365.690	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	6,590.26000		6.59026	6,759.56000	6.75956	6,590.260	7.84	0.00	0	0.00	
R207	On 07/08/2014	Bond Future			7.64895		98.79850	7.69373	98.60498		7.96	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Call	2,730.12000		2.73012	2,675.46000	2.67546	2,730.120	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Put	2,552.70000		2.55270	2,691.56000	2.69156	2,552.700	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Put	2,531.72000		2.53172	2,670.07000	2.67007	2,531.720	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Call	2,752.30000		2.75230	2,697.13000	2.69713	2,752.300	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Call	2,774.58000		2.77458	2,718.90000	2.71890	2,774.580	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Put	2,510.86000		2.51086	2,648.70000	2.64870	2,510.860	7.95	0.00	0	0.00	
R207	On 06/11/2014	Bond Future			7.76645		100.16123	7.81386	99.96505		7.92	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.34	Call	2,283.96000		2.28396		2,254.25000	2.25425	2,283.960	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,070.33000		4.07033		4,236.80000	4.23680	4,070.330	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,301.46000		2.30146		2,271.39000	2.27139	2,301.460	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,045.49000		4.04549		4,211.60000	4.21160	4,045.490	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,319.05000		2.31905		2,288.62000	2.28862	2,319.050	7.84	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,020.76000		4.02076		4,186.51000	4.18651	4,020.760	7.84	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			7.60155		97.85032		7.63095	97.69543		9.34	146,775,480.00	1,500	11,100.00
R208	On 06/02/2014	Bond Future	6.74	Call	280.15000		0.28015		286.63000	0.28663	280.150	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,959.72000		4.95972		5,121.09000	5.12109	4,959.720	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	287.40000		0.28740		293.82000	0.29382	287.400	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,911.06000		4.91106		5,072.37000	5.07237	4,911.060	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	295.09000		0.29509		301.46000	0.30146	295.090	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,862.88000		4.86288		5,024.14000	5.02414	4,862.880	9.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.70712		95.74257		7.73794	95.58550		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	328.26000		0.32826		313.77000	0.31377	328.260	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,907.34000		7.90734		8,049.92000	8.04992	7,907.340	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	334.15000		0.33415		319.42000	0.31942	334.150	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,857.22000		7.85722		7,999.56000	7.99956	7,857.220	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	340.12000		0.34012		325.17000	0.32517	340.120	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,807.20000		7.80720		7,949.32000	7.94932	7,807.200	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.80570		97.07191		7.83790	96.91321		8.75	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,903.90000		2.90390		3,039.11000	3.03911	2,903.900	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,826.41000		2.82641		2,802.92000	2.80292	2,826.410	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,851.53000		2.85153		2,827.27000	2.82727	2,851.530	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,879.65000		2.87965		3,014.09000	3.01409	2,879.650	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,876.76000		2.87676		2,851.74000	2.85174	2,876.760	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,855.55000		2.85555		2,989.23000	2.98923	2,855.550	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,181.46000		4.18146		4,129.26000	4.12926	4,181.460	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,876.50000		1.87650		1,983.00000	1.98300	1,876.500	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.91519		95.01430		7.94900	94.85344		8.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,241.15000		2.24115		2,260.09000	2.26009	2,241.150	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,537.93000		4.53793		4,717.73000	4.71773	4,537.930	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,260.59000		2.26059		2,279.28000	2.27928	2,260.590	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,508.34000		4.50834		4,687.89000	4.68789	4,508.340	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,280.14000		2.28014		2,298.58000	2.29858	2,280.140	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,478.88000		4.47888		4,658.18000	4.65818	4,478.880	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,835.90000		4.83590		4,810.26000	4.81026	4,835.900	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,100.24000		2.10024		2,235.46000	2.23546	2,100.240	8.98	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			8.98584		76.19319		9.02470	75.90043		19.37	0.00	0	23,202.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,349.20000		1.34920		1,274.53000	1.27453	1,349.200	19.14	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,841.97000		4.84197		5,060.06000	5.06006	4,841.970	19.14	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
R209	On 06/02/2014	Bond Future	8.55	Call	1,373.59000		1.37359		1,297.82000	1.29782	1,373.590	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,785.23000		4.78523		5,002.22000	5.00222	4,785.230	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,398.28000		1.39828		1,321.38000	1.32138	1,398.280	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,728.93000		4.72893		4,944.79000	4.94479	4,728.930	19.15	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.07561		74.05189		9.11565	73.75511		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	951.39000		0.95139		904.95000	0.90495	951.390	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,111.56000		11.11156		11,361.90000	11.36190	11,111.560	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	965.30000		0.96530		918.28000	0.91828	965.300	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,034.81000		11.03481		11,284.57000	11.28457	11,034.810	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	979.35000		0.97935		931.75000	0.93175	979.350	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,958.34000		10.95834		11,207.52000	11.20752	10,958.340	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.16026		75.08015		9.20142	74.77968		19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,490.67000		4.49067		4,350.60000	4.35060	4,490.670	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,379.79000		5.37979		5,540.19000	5.54019	5,379.790	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,524.76000		4.52476		4,383.97000	4.38397	4,524.760	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,339.30000		5.33930		5,498.98000	5.49898	5,339.300	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,558.97000		4.55897		4,417.46000	4.41746	4,558.970	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,299.05000		5.29905		5,458.01000	5.45801	5,299.050	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.24938		72.97084		9.29177	72.66626		19.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,783.57000		4.78357		4,645.05000	4.64505	4,783.570	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,691.69000		6.69169		6,857.75000	6.85775	6,691.690	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,815.74000		4.81574		4,676.60000	4.67660	4,815.740	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,648.86000		6.64886		6,814.30000	6.81430	6,648.860	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,848.03000		4.84803		4,708.24000	4.70824	4,848.030	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,606.26000		6.60626		6,771.05000	6.77105	6,606.260	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			161.74303		161.74303		162.32399	162.32399			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	253.03000		0.25303		833.99000	0.83399	253.030		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	243.03000		0.24303		823.99000	0.82399	243.030		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	233.03000		0.23303		813.99000	0.81399	233.030		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	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			129.04969		129.04969		129.06571	129.06571			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	59.69000		0.05969		75.71000	0.07571	59.690		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	49.69000		0.04969		65.71000	0.06571	49.690		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	39.69000		0.03969		55.71000	0.05571	39.690		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.64792		131.64792		131.65066	131.65066			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

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	132.99	Put	1,342.08000	1.34208	1,339.34000	1.33934	1,342.080		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	1,352.08000	1.35208	1,349.34000	1.34934	1,352.080		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,362.08000	1.36208	1,359.34000	1.35934	1,362.080		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			8.81215	87.32859	8.83591	87.14559		17.00	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,166.95000	1.16695	1,138.12000	1.13812	1,166.950	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,339.11000	5.33911	5,493.28000	5.49328	5,339.110	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,189.38000	1.18938	1,159.84000	1.15984	1,189.380	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,278.86000	5.27886	5,432.32000	5.43232	5,278.860	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,211.96000	1.21196	1,181.84000	1.18184	1,211.960	16.80	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,218.87000	5.21887	5,371.75000	5.37175	5,218.870	16.80	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.90584	84.94074	8.93034	84.75528		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	945.33000	0.94533	919.96000	0.91996	945.330	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,396.76000	11.39676	11,556.85000	11.55685	11,396.760	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	958.98000	0.95898	933.28000	0.93328	958.980	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,320.71000	11.32071	11,480.47000	11.48047	11,320.710	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	972.79000	0.97279	946.76000	0.94676	972.790	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,244.94000	11.24494	11,404.37000	11.40437	11,244.940	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.99529	86.12007	9.02050	85.93245		17.39	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,488.66000	4.48866	4,428.49000	4.42849	4,488.660	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,658.02000	5.65802	5,785.47000	5.78547	5,658.020	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,616.28000	5.61628	5,743.28000	5.74328	5,616.280	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,522.93000	4.52293	4,462.31000	4.46231	4,522.930	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,557.33000	4.55733	4,496.27000	4.49627	4,557.330	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,574.76000	5.57476	5,701.32000	5.70132	5,574.760	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.09135	83.76972	9.11735	83.57959		17.61	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,884.59000	4.88459	4,860.29000	4.86029	4,884.590	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,755.86000	6.75586	6,921.69000	6.92169	6,755.860	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,917.35000	4.91735	4,892.68000	4.89268	4,917.350	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,713.01000	6.71301	6,878.47000	6.87847	6,713.010	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,950.23000	4.95023	4,925.18000	4.92518	4,950.230	17.45	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,670.37000	6.67037	6,835.45000	6.83545	6,670.370	17.45	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			9.13834	76.64282	9.19276	76.22275		20.55	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,360.63000	2.36063	2,199.34000	2.19934	2,360.630	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,526.38000	3.52638	3,785.16000	3.78516	3,526.380	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,394.75000	2.39475	2,231.70000	2.23170	2,394.750	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,480.94000	3.48094	3,737.96000	3.73796	3,480.940	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,429.15000	2.42915	2,264.33000	2.26433	2,429.150	20.43	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,435.93000	3.43593	3,691.18000	3.69118	3,435.930	20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.22737	74.36698	9.28343	73.94131		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,417.80000	3.41780	3,237.79000	3.23779	3,417.800	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,267.28000	5.26728	5,512.94000	5.51294	5,267.280	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,451.01000	3.45101	3,269.77000	3.26977	3,451.010	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,221.01000	5.22101	5,465.44000	5.46544	5,221.010	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,484.40000	3.48440	3,301.92000	3.30192	3,484.400	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,175.05000	5.17505	5,418.24000	5.41824	5,175.050	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

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				9.21075	99.18652		9.26533	98.64838			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000						0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,210.21000	1.21021	1,748.35000	1.74835	1,210.210		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	1,108.94000	1.10894	1,647.08000	1.64708	1,108.940		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	1,007.86000	1.00786	1,546.00000	1.54600	1,007.860		0.00	0	0.00
R248	On 08/05/2014	Bond Future		9.30258	96.07041		9.35889	95.52510			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	2,619.50000	2.61950	3,164.81000	3.16481	2,619.500		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	2,517.37000	2.51737	3,062.68000	3.06268	2,517.370		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	2,415.43000	2.41543	2,960.74000	2.96074	2,415.430		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future		19,936.82000	19,936.82000		20,053.77000	20,053.77000			0.00	0	0.00

Total for Derivatives : **1,443,897,409.09** **90,804** **2 374 327.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82016			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.55000	104.79096		6.55000	104.73501			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07270			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.24000	105.98486		8.24000	105.91396		728,416,000,000.00	88,400,000	3,844,200,000.00	
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.91707			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.01849			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.10500	96.89889		9.10500	96.82742			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.85000	102.87669		6.85000	102.81927		47,950,000,000.00	7,000,000	1,326,800,000.00	
AB07	On 07/03/2014	Spot Bond		4.95000	102.97555		4.95000	102.93425		56,430,000,000.00	11,400,000	1,015,700,000.00	
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35129			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.38000	106.19060		8.38000	106.11837			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond		0.84000	135.47051		0.84000	135.42212		92,400,000,000.00	110,000,000	435,820,900.00	
ABCPi3	On 07/12/2023	Spot Bond		2.30000	131.09312		2.30000	266.03239			0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94625			0.00	249,000,000	83,000,000.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.34470			0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.70024			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19339			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.24745			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.28335			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.41592			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.31000	107.35320		7.31000	107.28934			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.31284			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.20000	104.14916		6.20000	104.09648			84,320,000,000.00	13,600,000	6,800,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.82721			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.02133			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87800			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86123			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.93752			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13247			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.29666			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26851			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.44958			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.04773			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.52703			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	129.79080		5.29000	129.69837			2,036,650,000,000.00	385,000,000	385,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.00000	125.56264		3.00000	125.49554			501,000,000,000.00	167,000,000	160,000,000.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	116.76588		2.79000	116.70561			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	100.52809		4.44000	100.46318			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	102.05830		5.85000	102.87364			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.78000	116.22211		10.78000	116.12267			1,972,740,000,000.00	183,000,000	91,500,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32355			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.39663			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.46716			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	111.96318		4.09000	111.89381			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.30552		100.00000	43.98079			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	163.70961		2.04000	163.63511			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.98677		2.76000	155.90684			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.07000	168.02450		2.07000	167.94781			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	166.12173		2.18000	166.04423			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.77625	73.13343		7.77625	73.07626			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.77625	73.13343		7.77625	73.07626			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.98000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.14133			0.00	84,000,000	28,000,000.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.97000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.83000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.27000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.54000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.05000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.78686			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.68344			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.60000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.74000	106.82987		5.74000	106.78032			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.88000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.58000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.29000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96021			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.84000		113.74520		6.84000	113.68182			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.70375			0.00	60,000,000	20,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.23000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.57000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.72000		93.73243		2.72000	100.88309			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69000		99.33281		2.69000	146.87680			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		111.84968		2.78000	192.19125			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.39000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.42500		91.03068		9.42500	91.55006			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	91.63000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.76712			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.83000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.60000		109.63875		9.60000	111.02642			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.54500		111.48503		9.54500	111.45165			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.71500		90.52453		8.71500	90.46091			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.93000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.43000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.64000		110.35651		9.64000	110.71868			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.81000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.08000		108.30251		8.08000	108.23143			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.50000		102.96931		6.50000	102.91474			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.70000		101.51512		8.70000	97.35286		7,261,020,000,000.00	834,600,000	447,300,000.00	
ABS7	On 11/09/2026	Spot Bond	9.80000		94.59430		9.80000	94.51933		266,560,000,000.00	27,200,000	13,600,000.00	
ABS9	On 17/03/2016	Spot Bond	7.20000		106.30868		7.20000	106.24638			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		130.03583		1.54000	129.98206		585,200,000,000.00	380,000,000	190,000,000.00	
ABS12	On 07/12/2023	Spot Bond	2.11000		133.07688		2.11000	270.06227			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.21870		0.78000	126.94464			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000		124.59061		2.00000	127.03605			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.61826		100.00000	33.37453			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.00000		106.59686		11.00000	106.50231			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.04777			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.64738		100.00000	2.62798		20,000,000,000,000.00	200,000,000	500,000,000.00	
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.04912			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.06823			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.77961		100.00000	15.66396			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.04642			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.92485		11.00000	59.87347			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.09895		100.00000	10.02493		80,000,000,000,000.00	800,000,000	400,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.03624			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	101.33041			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47273			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26694			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30983			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.32870			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.41387			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.41387			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.42917			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.23265			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.42917			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.39857			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.85602			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.20855			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.30076			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09923			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.18983			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.28415			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.32681			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.34395			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.30966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.10396			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.23266			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.15500	105.70867		9.15500	105.62984			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.12979			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.09000	103.17719		7.09000	103.11788			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.40449			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.50097			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.23232			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	100.46857			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.27899			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.99206			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	154.02015			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.26690			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.07273			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.07273			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.46857			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93020			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22397			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21368			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.35798			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.81320			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.35664			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.96706			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.09706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30661			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.69065			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.10726			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.27206			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06450			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04559			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24479			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.23526			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10746			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07825			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13495			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24135			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18126			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11262			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13152			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.83565		10.23000	101.75149			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15024			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12121			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.57592			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.56132			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06114			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.18000	106.87410		9.18000	106.79550			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23614			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.19491		1.75000	110.27117			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.13306			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21149			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.25416			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.16880			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.24563			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20295			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29682			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.49870			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.26270			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.68843			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.24563			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.20603			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.27882			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.30112			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12106			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.14683			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.30636			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.29341			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39063			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.22002			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37699			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38209			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39063			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	89.67287			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.32241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.32241			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.95065			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.75134			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13463			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12267			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.03147			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.15513			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.16026			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.21149			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.13634			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93756			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.95103			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.22462			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44006			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.07460			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.73702		100.00000	8.67368			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.01763			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.01962			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02094			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.63506			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70617			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.80083			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.60704			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.71500	98.21419		7.71500	98.15294			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.80454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.94878			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.15000		103.48464		8.15000	103.41616			36,918,605,130,000.00	4,529,890,200	2,304,945,100.00
AIR02	On 30/04/2023	Spot Bond	9.24000		115.95732		9.24000	115.87102			203,280,000,000.00	22,000,000	11,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		63.20203		100.00000	62.74381			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.92000		110.49209		6.92000	110.42981			13,840,000,000,000.00	2,000,000,000	1,730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		60.19675		100.00000	59.76033			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.39131		100.00000	12.30876			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.94000		151.81401		2.94000	151.73382			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.61649		4.79000	129.76835			0.00	0	10,000,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.13805			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18678			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.68374			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67650			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.61470			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.22348			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.01875			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.65000		105.93606		8.65000	105.86215			3,340,630,000,000.00	386,200,000	193,100,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63188			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47962			0.00	0	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		92.27259		100.00000	91.58909			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.36177			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.80000		110.05156		6.80000	109.99092			0.00	0	1,023,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.08223			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97840			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.18000		103.36562		6.18000	103.31378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		8.53000	106.00053		8.53000	105.92758			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32441			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.73890	105.26163		10.73890	103.92987			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.63852	102.95961		10.63852	102.43967			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.69306	102.83176		10.69306	102.36152			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.43187			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.74760	102.85634		10.74760	102.27448			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.78224	101.77522		11.78224	101.69153			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.46783			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.46783			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46790			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.98890	101.69559		10.98890	101.60754			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.89861	103.99757		10.89861	102.35317			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.63852	102.95961		10.63852	102.43967			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.87695	103.20613		10.87695	102.49809			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.09092	96.48516		10.09092	101.90180			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.38876			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.37119			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.37119			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.29290			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		10.35750	102.04455		10.35750	101.78018			0.00	0	79,608,000.00
BAYA24	On 30/06/2017	Spot Bond		11.30500	101.05002		11.30500	100.95822			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	69.54095		10.22500	98.35344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.25220			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.67643		12.22500	101.33002			0.00	0	77,507,000.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.34985			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.05000		64.33082		11.05000	100.91471			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30714			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.34273			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.34273			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	101.29004			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.97164			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.35974			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.86326			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	101.35974			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.73890		105.60358		13.73890	104.32541			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.07327		103.01987		15.07327	102.91352			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.97988		102.77111		13.97988	102.44368			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.80374			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.80374			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.80374			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.87438			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		11.67399		100.00000	11.60767			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.40908		100.00000	21.25386			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.48467		100.00000	19.34341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.02757	100.00000	11.94038				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.02757	100.00000	11.94038				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.54191	100.00000	14.43648				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.60031	100.00000	12.50896				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		76.31818	100.00000	75.86837				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.55857				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.46821				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.50413				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		97.07447	100.00000	96.30607				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		85.88235	100.00000	85.28037				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		81.65548	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		105.56156	2.01000	172.15171				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16000		96.92230	8.16000	141.63452				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16000		98.25156	8.16000	141.95140				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.54500		97.35129	8.54500	97.28417				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.31374				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.07759				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	101.45132				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.16306				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		83.06998	100.00000	82.51121				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.74000		98.89602	7.74000	98.83380				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.53719				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.57620				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.58921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63255			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67585			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79670			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.35099		100.00000	9.28320			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39224			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41400			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42332			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42643			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46368			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51328			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.14908		100.00000	9.08275			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.14908		100.00000	9.08275			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15676			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25732			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28474			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.08000	103.75704		8.08000	103.68895			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.36698			0.00	100,000,000	100,000,000.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51303			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.54306		100.00000	6.49510			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.54306		100.00000	6.49510			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.52500	106.21030		5.52500	106.16312			34,255,000,000.00	6,200,000	2,903,100,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.44749			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.90585			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.43511			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.79871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01450			0.00	0	0.00
BLG1A6		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.01715			0.00	0	0.00
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01557			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01644			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01803			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.02462			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.03336			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.23275			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	14.81329		100.00000	14.70590			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.05689			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.00000	107.09866		6.00000	107.04621		182,530,800,000,000.00	30,421,800,000	3,010,000,000.00	
CBL08		On 02/11/2016	Spot Bond	9.18000	113.29585		9.18000	113.21161			0.00	0	20,000,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.66505			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.89035			0.00	30,000,000	10,000,000.00
CBL11		On 06/05/2016	Spot Bond	8.88000	104.07936		8.88000	104.00444			0.00	0	680,000,000.00
CBL12		On 06/09/2018	Spot Bond	10.96000	103.77657		10.96000	103.68483			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.54563			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.21000	104.91403		11.21000	104.82078			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31461			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.07000	101.26230		9.07000	101.18788			0.00	0	89,500,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.92459			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.65000	100.36419		11.65000	100.27158			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.33622			0.00	30,000,000	10,000,000.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.76632			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.28430			0.00	33,000,000	11,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond		10.04000	93.25390		10.04000	93.17822			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.99000	120.97583		9.99000	120.87919			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.84000	116.74479		9.84000	116.65290			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.18000	115.90790		9.18000	115.82171			7,099,812,000,000.00	773,400,000	3,386,700,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11765			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.43000	103.13652		11.43000	103.04156			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.18045			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.47584			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.10565			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.27176			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.77269			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.81864			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06630			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06554			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06951			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.57606			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.54734			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.54734			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.17078			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	87.20437		100.00000	86.60708			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	87.20437		100.00000	86.60708			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	87.20437		100.00000	86.60708			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.26697			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	87.20437		100.00000	86.60708			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.56334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.67732			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.01839		10.11000	103.93478			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.67732			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85100			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	106.65922			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.70263		2.76000	114.17751			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	105.86351			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.18493		3.14000	114.11591			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.93917		8.25000	101.87089			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	101.67732			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.67732			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.18738		3.10000	113.71730			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.02153		2.40000	113.56557			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.83932			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.73176			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67817			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.68770			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.90000		102.47488		7.90000	102.40946			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.75831			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.74691			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59808			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61129			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.95000		102.61126		7.95000	102.54534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond		7.95000	102.61126		7.95000	102.54534			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.36824			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	107.81965			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.00000	105.80439		8.00000	105.73638			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30129			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44878			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63219			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63219			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	69.65222		100.17539	69.14091			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.81417			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.14770			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32117			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94851			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.94463			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.33621		9.35000	102.26000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.33621		9.35000	102.26000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94845			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94829			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	99.91076			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17685			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91261			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00948			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00948			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00948			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00948			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03743			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.09160			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.98000	104.36723		8.98000	104.29129			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.53477			0.00	1,500,000,000	1,500,000,000.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06951			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11711			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11711			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40927			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49858			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91302			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75558			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19441			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18587			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20696			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.93660			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.93643			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.12196			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42109			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07598			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.98866			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.15171			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34799			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34799			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34799			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34799			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.21049			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.81548			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56599			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26216			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24667			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15869			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24667			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99891			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.39907			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15892			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15892			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15071			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	103.07947			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.81313			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.60027			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.73738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.28378			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.17031			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.70500	95.19351		10.70500	93.58996			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.22500	94.61958		11.22500	95.11842			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09357			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.41108			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.16607			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55194			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.46201			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.49765		8.80500	100.52504			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22002			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55814			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	101.28318			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.30877			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.40767			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.32241			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90085			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90085			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90085			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47288			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.01050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.52022			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09357			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	101.49091			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48640			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.65793			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10071			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90536			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.11541			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.79277			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.84169			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48106			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.20344			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65244			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70289			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.45779			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.92451			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.21911			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.07405			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.08901		7.01000	37.68847			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.96951			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		8.54500	97.35129		8.54500	129.79883			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.16000	32.26214		8.16000	141.63452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.16000		32.65977	8.16000	141.95140				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.65549				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.54139				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.87637				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.87637				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.31841				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.22236				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.24129				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.24563				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.55194				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.11926				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.45000		110.76024	8.45000	107.06725				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.53000		105.98423	8.53000	105.91169			2,999,148,000,000.00		351,600,000	865,800,000.00
COJ05	On 05/06/2023	Spot Bond	9.95000		119.43920	9.95000	119.34417				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.80000		110.56839	7.80000	110.49906				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.54000		108.27862	9.54000	108.19502			3,701,520,000,000.00		388,000,000	194,000,000.00
COT01	On 03/04/2023	Spot Bond	10.01500		95.88947	10.01500	95.81228			11,575,337,000,000.00		1,155,800,000	577,900,000.00
COT02	On 03/04/2028	Spot Bond	10.89000		96.50412	10.89000	96.41982				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.89000		89.43119	10.89000	94.06572				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.87695				0.00	20,000,000	10,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.89205				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.82348				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.37026				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.90778				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.50367				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	12.40000		91.51343		12.40000	94.74319			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.53384		100.00000	10.43441			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.40374			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.80500		98.83577		7.80500	97.91792			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.35599			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.01788			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.33544			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.28761			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.31893			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.38664			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.68000		125.91510		6.68000	118.37821		2,888,432,000,000.00	432,400,000	1,930,200,000.00	
DV22	On 07/02/2020	Spot Bond	8.13000		109.13293		8.13000	109.06205		46,404,414,000,000.00	5,707,800,000	4,363,900,000.00	
DV23	On 27/02/2023	Spot Bond	8.65500		110.86556		8.65500	110.78901		15,999,633,000,000.00	1,848,600,000	10,184,300,000.00	
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.04878			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.78500		133.57682		7.78500	133.49367			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.22738			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.76581			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.74603			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.73250			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.23916			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83583		0.10000	132.31949		60,000,000,000.00	600,000,000	2,300,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.15000		115.07939		2.12000	115.44407			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.13000		103.17269		2.13000	103.12489			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.20000		103.09346		2.20000	103.45265			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.44000		108.86967		9.44000	108.78784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.29000	109.64635		9.29000	109.56387			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.94000	101.27536		9.94000	101.19398			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.55000	89.98473		10.55000	98.47203			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01153			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.46872			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13156			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23489			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	100.00000	43.21982		100.00000	42.24340		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	61.53764		100.00000	61.08661			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	98.15968		100.00000	97.39480			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	92.61436		100.00000	91.95125			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.71171		3.00000	126.64398			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.86000	108.08709		10.86000	107.99395			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.05694			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59662			0.00	0	250,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.92326			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.57000	84.61722		9.57000	97.81590			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.95930			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.08467			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.07764			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.07483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.08629			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08277			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.07167			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.07390			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.06900			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07218			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.06836			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07102			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.34000		104.15215		6.34000	104.09859			101,440,000,000.00	16,000,000	209,600,000.00
ES18	On 20/04/2018	Spot Bond	7.36500		107.87923		7.36500	107.81494			2,287,569,000,000.00	310,600,000	17,968,800,000.00
ES23	On 25/01/2023	Spot Bond	8.31000		114.01439		8.31000	113.93874			18,436,566,000,000.00	2,218,600,000	25,326,800,000.00
ES26	On 02/04/2026	Spot Bond	8.75500		94.39720		8.75500	94.33055			8,556,261,500,000.00	977,300,000	9,113,600,000.00
ES33	On 15/09/2033	Spot Bond	9.56000		83.29226		9.59500	82.96393			74,032,640,000,000.00	7,744,000,000	97,134,582,600.00
ES42	On 25/04/2042	Spot Bond	9.85500		87.85378		9.85500	87.78415			19,355,220,000,000.00	1,964,000,000	45,382,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94725			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65421			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05276			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90677			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.13114			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.79887			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.82740		100.00000	10.74889			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.53667		100.00000	10.46028			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.78699			0.00	30,000,000	10,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.86761			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.02875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	102.18975				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.80000	103.44047	6.80000	103.38316				73,440,000,000.00	10,800,000	845,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.05000	101.43685	9.05000	101.36329				1,000,930,000,000.00	110,600,000	55,300,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.17242				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17235				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.54351				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.76871				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.85000	109.52460	10.85000	109.42978				3,938,550,000,000.00	363,000,000	181,500,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.75980				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000	125.33150	2.10000	126.11449				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	132.76123	2.14000	269.42105				428,000,000,000.00	200,000,000	130,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.43000	97.86857	2.43000	103.80630				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.67000	99.56842	2.67000	147.22543				1,068,000,000,000.00	400,000,000	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.67000	113.65243	2.67000	195.29065				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.11000	113.26161	7.11000	113.19605				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03800	58.14392	8.03800	57.43899				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49500	37.12657	9.49500	36.21984				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	35.87266	9.73000	34.95515				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.71467				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91421				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	104.18737				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.73703				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91678				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91678				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	102.04685				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91831			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49001			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.75579			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26703			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40771			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.57567			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.10348		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.10348		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.72842			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39063			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71404			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85842			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31730			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.71364			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06024			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36504			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.08316		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62221			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94666			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46220			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.56436			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84653			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.70893			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.92970			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84144			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78200			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58989			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55925			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97379			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94835			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87878			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97718			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66643			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.85700		100.09221	13.75534			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22344			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.17554			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48288			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.67832			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.92402			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.51955			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37331			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	101.39050			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.25497			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.28829			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.73953			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.18582			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16922			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		51.82252		13.22500	51.76698			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.18075			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.18246			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.81568			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.24393			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.67500		88.87516		3.67500	91.89506			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30535			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30535			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.02067			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.09357			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.47594			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.86855			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.22002			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.18759			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.36185			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.41960			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.20109			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.35762			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.54459			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.65453			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.76857			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.65870			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37840			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.36989			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.64211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.15551				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.49849				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		119.88061	3.34000	115.29952				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.39730				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.41274				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		109.82054	3.32000	115.46530				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		99.09177	1.12000	120.50067				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000		106.85006	3.34000	115.29952				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		104.75605	2.10000	121.94498				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		103.73617	2.17000	125.42028				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.56735				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.28069				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.94184				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.97830				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.19831				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.38705				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	106.50069				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.64071				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.57561				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.32753				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.79593				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.32583				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	104.76549				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	93.59733				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	93.43428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.22195	100.00000	9.15436				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		11.34284	100.00000	11.23577				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		140.88983	4.24000	140.80031				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.80777				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.57280				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.05404				0.00	90,000,000	30,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.11736				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.89247				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.98322				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.86703				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		127.53250	2.65000	258.79934				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		132.65622	2.15000	269.20772				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		125.35491	2.87000	254.37589				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.93521	2.47000	122.77046				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.46509				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		127.09326	2.00000	123.15171				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.63139				0.00	84,000,000	28,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.87562				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.33582				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.10858				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		91.98555	2.92000	91.93735				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.75701	104.97509	15.09031				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.67308	101.07593	19.52751				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.97733	100.44759	10.89655				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.11541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		17.92392		100.76967	17.79165			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.50000		101.32280		2.50000	101.27290			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	101.05699			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.73534			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.39000		96.82742		2.39000	104.21695			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.23330			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.42000		96.54134		2.42000	103.90880			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.82518			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		130.57428		2.35000	335.73488			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.83520			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.27485			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.25803			0.00	72,000,000	24,000,000.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.24470			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.65549			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.49842			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.02493			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.84928			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.79500		103.97722		5.79500	103.92800			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.10000		104.99163		6.10000	104.93935			65,880,000,000.00	10,800,000	105,400,000.00
FRX16	On 15/09/2016	Spot Bond	7.09000		103.83010		7.09000	103.77017			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.60000		104.57367		7.60000	104.50905			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.82000		110.98232		7.82000	110.91218			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.44500		102.80570		8.44500	102.73524			3,290,172,000,000.00	389,600,000	244,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		8.74000	107.01239		8.74000	101.28174			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.45500	91.44980		9.45500	91.37981			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.60000	112.64994		9.60000	112.56339			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.44000	95.00208		10.44000	94.92330			0.00	0	90,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.53500	77.80157		10.53500	77.73576			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.95621			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.00942			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.05240			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.06958			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.11249			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.18116			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.23265			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.45563			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.20572			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.81234			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.88000	102.88567		8.88000	102.81202			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	100.33662			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.63690			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.72056			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.02172			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.28444			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.28391			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.28234			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.28547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.69544			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.90545			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.46448			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.47574			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.49747			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.52441			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.56179			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	101.36243			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.99614			0.00	32,000,000	16,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.68600			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.36157			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.00170			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.31354			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.88439			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.17384			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.63057			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.61987			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27669			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.31968			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.37824			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.42443			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30735			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	3,429,182,600.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.59407			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.48988		102.79675		7.48988	101.81587			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	100.62444			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.84311		102.82035		7.84311	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	100.66347			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.29401		102.85578		8.29401	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	100.71113			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	100.68542			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.78395			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81472			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.92500		112.40627		7.92500	112.33508			9,430,750,000,000.00	1,190,000,000	3,629,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000		135.09734		1.92000	274.16677			0.00	0	10,857,400,000.00
HWAY24	On 07/12/2024	Spot Bond	1.90000		138.24816		1.90000	274.60322			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.49500		100.71454		9.49500	100.63840			0.00	0	720,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.51500		100.50202		9.51500	100.42588			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		38.71064		100.00000	38.19664			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.26721		100.00000	11.11760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		53.32123	100.00000	57.88417				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		29.71705	100.00000	34.95529				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		18.05351	100.00000	23.74942				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.17815	100.00000	8.97303				0.00	0	55,000,000,000.00
I2025	On 31/01/2025	Spot Bond	1.80000		110.53967	1.78000	110.71174				23,418,000,000,000.00	13,010,000,000	94,413,500,000.00
I2038	On 31/01/2038	Spot Bond	2.32000		107.06313	2.32000	107.01220				83,608,160,000,000.00	36,038,000,000	32,348,000,000.00
I2046	On 31/03/2046	Spot Bond	2.40000		104.15603	2.40000	104.10559				24,000,000,000.00	10,000,000	78,283,000,000.00
I2050	On 31/12/2050	Spot Bond	2.39000		111.56549	2.39000	111.51179				1,022,920,000,000.00	428,000,000	20,965,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.85000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.00000		106.17562	7.00000	106.11509				312,200,000,000.00	44,600,000	22,300,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.45699				0.00	105,000,000	35,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.41357				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.24223				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.41406				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.61500		102.33489	6.61500	102.28037				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.50000		106.02578	7.50000	105.96111				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.23000		108.20714	8.23000	108.13484				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.54500		101.55313	6.54500	101.49993				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.54583				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.06895				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.17100	4.09000	112.10169				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.32000		104.51987	7.32000	104.45862				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.29765				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.31709				0.00	30,000,000	10,000,000.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.67339	0.94000	126.32580				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.07000	105.96668		2.07000	126.39016			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55500			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.70734			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.90000	104.41644		7.90000	104.34978			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31317			0.00	0	100,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.12634			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12049			0.00	0	100,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.48000	101.47598		8.48000	101.40692			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.01500	94.42039		9.01500	94.35254			1,449,612,000,000.00	160,800,000	110,400,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34559			0.00	11,200,000	2,800,000.00
IBL49	On 02/04/2018	Spot Bond		7.98000	86.19171		7.98000	98.67695			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.06500	101.29365		9.06500	102.91835			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36279			0.00	0	100,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.37474			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.26000	100.93043		7.26000	102.20662			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.26000	100.48289		8.26000	101.91933			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00274		100.00000	0.00272			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51154			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.53684			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.69000	103.81500		8.69000	98.90680			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.50326		5.00000	100.46235			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.50326		5.00000	100.46235			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.58252		5.00000	101.54163			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.50326		5.00000	100.46235			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.79084		4.00000	100.75776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.09017			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.00860			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.25015			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.71739		9.20000	108.63682			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.06543			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.06543			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.08474			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.70245		100.00000	8.63867			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.49282			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26663			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.15983			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.00000		101.60178		9.00000	101.52768			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.93356			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.12548			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.10573			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.51185			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		5.79208		100.00000	5.73800			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		95.54974		100.00000	94.80519			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		87.52998		100.00000	86.90476			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.25000		99.98562		5.25000	99.88506			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000		99.88506		5.25000	99.78471			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.25000		99.78471		5.25000	99.68456			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.35000		99.37367		5.35000	99.27246			4,280,000,000,000.00	800,000,000	400,000,000.00
INA403	On 14/01/2014	Spot Bond	5.35000		99.27246		5.35000	99.17144			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.45000		99.15609		5.45000	99.05343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA405	On 28/01/2014	Spot Bond	5.45000	99.05343		5.45000	98.95098			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000	98.95098		5.45000	98.84875			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.45000	98.84875		5.45000	98.74673			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.35655			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.14447			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21623			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.73890	104.29799		10.73890	103.29655			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.73890	102.15992		10.73890	101.89844			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.27175			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.92957			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24434			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.93573		6.50000	100.88253			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34799			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.92095			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.06100			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.06100			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16377			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26261			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.16114			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.31922			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.11015			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18080			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.60185			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.64081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.26631			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.43753			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.96582			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.18787			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.21513			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.18349			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.20370			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94229			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.22550			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.57079			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	100.00000	2.07075		100.00000	1.91916			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	100.00000	70.70262		100.00000	66.47846			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	98.64498		100.00000	100.79106			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.29290			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.90755			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	89.24205		100.00000	88.59223			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.65691			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69938			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71520			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72579			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.01000	103.32456		8.01000	103.25770			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	5.65000	102.55158		5.65000	102.50486			0.00	0	5,251,600,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46252			0.00	30,000,000	110,000,000.00
IPL6		On 28/09/2017	Spot Bond	8.38000	106.06205		8.38000	105.98992		2,795,568,000,000.00	333,600,000	278,900,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.83855			0.00	60,000,000	20,000,000.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.81205			0.00	0	20,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91218			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29665			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.18000	107.90835		8.18000	107.83747			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.45830			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.66759			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.16000	97.93605		3.16000	116.80149		2,815,560,000,000.00		891,000,000	445,500,000.00
IV019	On 31/03/2028	Spot Bond		3.85000	95.50156		3.85000	128.21027			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.06817			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.87809			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.84399			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.48886			0.00	0	30,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.16390			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.78000	90.22960		3.78000	90.96352			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.78000	90.15438		3.78000	96.90091			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.59846			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.17901			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10573			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.55000	108.34106		11.55000	108.24029			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.52926			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.85000	94.48805		3.85000	128.21027		682,220,000,000.00		177,200,000	88,600,000.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.41930			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.57616			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.06261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA347		On 21/11/2013	Spot Bond	5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.25000	99.95687		5.25000	99.85637			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	99.85637		5.25000	99.75608			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.75608		5.25000	99.65598			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.35000	99.34473		5.35000	99.24357			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.24357		5.35000	99.14262			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.45000	99.12673		5.45000	99.02414			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.45000	99.02414		5.45000	98.92175			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.45000	98.92175		5.45000	98.81958			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.45000	98.80500		5.45000	98.71762			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.19430			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.43594			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.45852			0.00	0	100,000,000.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.42744			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84612			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.19327			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.37395			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.37334			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.17120			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.37233			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.03124			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.82753			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72059			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73118			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68351			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58974			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43589			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.18246			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.12426			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.41974			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21895			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	96.68988		100.00000	95.93645			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	77.09497		100.00000	76.45429			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.09701		100.00000	67.71800			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43467			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.20715		100.00000	39.91565			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70659			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.55262		100.00000	13.45437			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.74564			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	38.41030		100.00000	37.55187			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	52.67492		100.00000	52.18309			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.69759			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.47796			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.54000	140.87893		8.54000	140.78133			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.47294			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40028			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.48000		99.61080		8.48000	99.54339			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.63000		69.21845		8.63000	97.49676			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.16500		100.52561		9.16500	102.46500			1,849,497,000,000.00	201,800,000	120,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.94451			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.25000		103.82847		11.25000	103.73536			0.00	0	1,840,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.13508			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.25339			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27193			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.29410			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.32394			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.74292			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.29960			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62875			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.04820			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.80470			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		72.70916		100.00000	72.27723			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		39.41325		100.00000	38.53536			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		38.41030		100.00000	37.55187			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.20960			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.71697			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.13750			0.00	12,000,000	6,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.78820			0.00	0	2,000,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63260			0.00	30,000,000	10,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.36335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.09526			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18148			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81298			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.27845			0.00	0	250,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.12058			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22015			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15858			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.17313			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.46506			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	86.56520	100.00000	100.00000	85.96405			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	82.67880	100.00000	100.00000	82.13004		60,000,000,000,000.00	600,000,000	300,000,000.00	
MBP21U	On 11/04/2014	Spot Bond		100.00000	90.15446	100.00000	100.00000	89.50741			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	61.84018	100.00000	100.00000	61.38693			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.56437	100.00000	100.00000	38.28478			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.70241	100.00000	100.00000	15.58732			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	38.33597	100.00000	100.00000	38.05499			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.40000	103.68501		8.40000	103.61471			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.38166			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17168			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.27665			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76846			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.77447			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.80449			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.59598			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.72793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.71500	103.39495		7.71500	103.33045			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.47000	107.16230		8.47000	107.08986			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.36500	107.47897		9.36500	107.39880			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		4.94000	108.49072		4.94000	108.44733			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.06097			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.10391			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.36500	105.65904		9.36500	105.70748			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.00000	104.15083		7.00000	104.09146			10,032,400,000,000.00	1,433,200,000	4,787,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.87605			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.64000	100.31407		8.64000	100.24454			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.88169			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.34000	100.32039		8.34000	100.25322			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.07000	106.24500		6.07000	106.19323			42,490,000,000,000.00	7,000,000,000	10,090,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.10000	106.84562		7.10000	106.78487			0.00	0	1,470,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.28500	109.38408		8.28500	109.31171			0.00	0	80,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	85.28037		100.00000	84.68677			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.91990		100.89771	5.87663			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.99974		100.61875	5.95602			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	100.13572			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.13797			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.14032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.14244			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.14337			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.15651			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.17161			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.24832	100.00000	0.24652				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.24832	100.00000	0.24652				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.86500	96.44029		8.86500	96.37099			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.95000	101.03220		6.95000	102.14376			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74038			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85403			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15046			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.60693			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33403			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.25854			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45264			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.70000	108.48919		6.70000	108.42995			951,400,000,000.00	142,000,000	801,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.68461			0.00	105,000,000	35,000,000.00
NBK3A	On 09/09/2019	Spot Bond		8.32000	116.27193		8.32000	116.19342			2,442,752,000,000.00	293,600,000	176,800,000.00
NBK4	On 28/10/2024	Spot Bond		10.71500	32.89426		10.71500	32.86675			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.25000	104.14708		7.25000	104.08597			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.60273			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.63726			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.40500	102.06370		6.40500	102.01109			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16591			0.00	66,000,000	22,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.45000	105.62054		7.45000	105.55654			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.05138				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.94422				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07959				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.90448				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74583				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.81679				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	86.36258				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.82744				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	100.51708				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.56631				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.44559				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.79458				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	82.47801				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.38384				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.25712				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.85262				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.13524				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15969				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09101				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.83726				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04891			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.03720			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.03634			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.95000		106.27098		7.95000	106.20234			69,960,000,000.00	8,800,000	4,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.61298			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.20000		103.34576		5.20000	103.30208			32,240,000,000.00	6,200,000	33,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.70963			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.73000		112.47321		11.73000	112.36702			2,836,314,000,000.00	241,800,000	120,900,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.63261			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.87273			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.16000		161.80384		2.16000	161.72878			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.41500		107.82488		8.41500	107.75245			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.14012			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.55294			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.55294			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.04500		106.65859		9.04500	106.77514			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.24765			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.24500		106.62231		9.24500	108.12142			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	9.44500	106.58634		9.44500	106.69469			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.45000	102.79134		6.45000	102.73833			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.14000	122.60125		8.14000	116.40677			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.62000	123.12389		8.62000	123.03781		5,275,440,000,000.00		612,000,000	1,008,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	165.64507		2.05500	165.56965			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.22000	130.32586		9.22000	124.11667		559,654,000,000.00		60,700,000	340,350,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.63777			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.62071			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.66213			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.38669			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.18743			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.11031			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.84231			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.38263			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.27000		100.00000	18.88592			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	28.17849		100.00000	27.97418			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.23000	105.50017		6.23000	105.44685			644,182,000,000.00	103,400,000	61,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.12692		100.00000	9.06075			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.90000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		43.50516	100.00000	43.18975				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.48983				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.13065				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.29849				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.13396				0.00	0	200,000,000.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.14644				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	100.00000		85.08214	100.00000	84.52116				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.05889				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.52052				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.09891				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.07888				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.20237				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.14441				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.10255				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.27181				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.19900				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.14623				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.34853				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.26265				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.19718				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.42104				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.43456				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.44064				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.45416				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.51220			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.52569			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12513			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43145			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.00000	108.42543		6.00000	108.37233			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	4.82000	96.24368		4.82000	96.20570			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.96000	38.97591		7.96000	38.95099			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	5.95000	115.35944		6.00000	115.21146		9,842,246,050,000,000.00	54,159,000,000	42,724,200,000.00	
R158		On 15/09/2015	Spot Bond	6.00000	115.26792		6.00000	115.21146			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.90000	90.04249		5.90000	89.99911			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.00000	121.71762		6.00000	121.65800			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.83000	85.11829		5.83000	85.07776			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.12000	123.44580		8.14000	123.18542		5,813,151,643,376,000.00	15,905,374,800	96,528,484,800.00	
R187P		On 21/12/2026	Spot Bond	7.88000	36.41372		7.88000	36.39066			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.80000	34.07250		7.80000	34.05114			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.65000	280.24915		1.65000	280.13078		5,986,200,000,000.00	3,628,000,000	28,469,127,000.00	
R201		On 21/12/2014	Spot Bond	4.39500	108.25570		4.45000	108.15779		333,097,050,000,000.00	75,790,000,000	40,659,000,000.00	
R202		On 07/12/2033	Spot Bond	2.18000	209.97435		2.18000	209.87662		298,415,840,000,000.00	36,888,000,000	52,014,900,000.00	
R2023		On 28/02/2023	Spot Bond	7.78000	101.62728		7.81500	101.33540		3,249,023,018,696,000.00	17,612,213,200	104,543,756,600.00	
R203		On 15/09/2017	Spot Bond	6.70000	106.73151		6.78000	106.39996		4,665,863,250,000,000.00	96,397,500,000	36,602,900,000.00	
R2030		On 31/01/2030	Spot Bond	8.79000	96.65202		8.79000	95.70291		569,064,600,000,000.00	64,740,000,000	09,000,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.07500	97.15411		9.07500	97.08384		1,242,058,950,000,000.00	36,866,000,000	16,483,000,000.00	
R204		On 21/12/2018	Spot Bond	6.99000	107.67413		7.05000	107.35443		2,591,525,870,091,000.00	70,747,620,900	86,329,540,900.00	
R2048		On 28/02/2048	Spot Bond	9.18000	97.58646		9.18000	97.51391		825,782,310,000,000.00	89,954,500,000	91,518,600,000.00	
R206		On 15/01/2014	Spot Bond	5.08000	103.01877		5.12500	102.96926		4,978,400,000,000.00	980,000,000	61,901,928,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.33000	102.21730		7.36500	101.98711			2,020,447,797,000,000.00	75,640,900,000	12,921,602,100.00
R208	On 31/03/2021	Spot Bond		7.51500	96.76624		7.54000	96.57190			1,844,931,987,477,000.00	45,499,931,800	74,575,105,100.00
R209	On 31/03/2036	Spot Bond		8.91000	75.34908		8.94500	75.02752			3,089,131,253,604,000.00	46,703,844,400	99,554,222,200.00
R210	On 31/03/2028	Spot Bond		1.98000	159.93424		1.95000	160.43952			37,077,480,000,000.00	18,726,000,000	33,940,000,000.00
R211	On 31/01/2017	Spot Bond		0.24000	129.09969		0.24000	129.06002			79,200,000,000.00	330,000,000	26,956,544,400.00
R212	On 31/01/2022	Spot Bond		1.50000	131.81462		1.50000	131.76063			39,000,000,000.00	26,000,000	83,297,540,000.00
R213	On 28/02/2031	Spot Bond		8.73000	86.36106		8.75000	86.14339			852,515,055,000,000.00	97,653,500,000	11,980,500,000.00
R214	On 28/02/2041	Spot Bond		9.11000	75.40183		9.11000	75.34618			2,279,654,515,000,000.00	50,236,500,000	65,267,200,000.00
R225C	On 15/03/2014	Spot Bond		4.31000	98.71775		4.31000	98.68324			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.42000	96.54664		4.42000	96.51166			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.06000	92.51116		6.06000	92.46540			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.90000	90.04249		5.90000	89.99911			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.82000	87.61910		5.82000	87.57745			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.83000	85.11829		5.83000	85.07776			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.48500	99.68154		4.48500	99.64492			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.50500	97.48810		4.50500	97.45251			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.45500	95.39051		4.45500	95.35606			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.97000	91.17236		5.97000	91.12841			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.84000	88.76157		5.84000	88.71970			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.82000	86.28637		5.82000	86.24580			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.88000	83.69646		5.88000	83.65671			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.75500	78.88024		6.75500	78.83730			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.80500	76.15303		6.80500	76.11127			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.05500	72.83823		7.05500	72.79685			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.03500	70.42537		7.03500	70.38547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.01500	68.10560		7.01500	68.06712			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.00500	65.83635		7.00500	65.79921			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.32500	62.33023		7.32500	62.29348			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.30500	60.21013		7.30500	60.17473			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.46000	57.43474		7.46000	57.40027			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.43000	55.49887		7.43000	55.46569			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.40000	53.64378		7.40000	53.61184			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.37000	51.86571		7.37000	51.83495			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.33000	50.20745		7.33000	50.17783			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.29000	48.62099		7.29000	48.59247			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.08000	43.28616		8.08000	43.25806			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.04000	41.78279		8.04000	41.75580			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.00000	40.34718		8.00000	40.32124			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.96000	38.97591		7.96000	38.95099			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.92000	37.66578		7.92000	37.64180			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.88000	36.41372		7.88000	36.39066			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.84000	35.21687		7.84000	35.19468			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.80000	34.07250		7.80000	34.05114			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.81410			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91760			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.93883			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.93210			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.81009			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.97034		100.00000	12.87631			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.80240		100.00000	3.77483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30998			0.00	400,000,000	200,000,000.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.20459			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37329			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95008			0.00	40,000,000	20,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.33321			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60204			0.00	0	100,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94106			0.00	1,000,000,000	500,000,000.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12715			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63974			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03397			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.79582			0.00	260,000,000	260,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.31190			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35016			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.77190			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.66402			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.58049			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.12807			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44806			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	100.62975			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52042			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.66249			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59016			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59016			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.74144			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.92957			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.64550			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.19869		12.35000	106.09499			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.61301			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.13633		100.00000	12.04834			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.48148			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.08066			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.11763			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.77446			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.85621			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		79.86871		100.00000	99.19137			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.93622			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.77949		100.00000	1.76645			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.67398		100.00000	9.60384			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.26081		100.00000	14.15742			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.08911		100.00000	12.04473			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.15773			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.93828			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.84000		106.98754		8.84000	106.91128			1,264,120,000,000.00	143,000,000	701,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.09460			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.30000		109.35387		7.30000	109.28962			2,957,960,000,000.00	405,200,000	3,202,600,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.94268			0.00	30,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.83000		102.60139		8.83000	102.52875			4,641,048,000,000.00	525,600,000	1,762,800,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.58399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.33043			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.45765			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.59152			0.00	90,000,000	50,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.58002			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.25000		103.34633		7.25000	103.28602			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.65000		100.15024		8.65000	100.08037			6,096,520,000,000.00	704,800,000	792,400,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		131.74817		1.84000	131.68899			110,400,000,000.00	60,000,000	90,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.46000		112.63892		7.46000	112.57057			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.32000		112.88743		7.32000	112.82019			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.25000		113.01197		7.25000	112.94529			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.18000		101.82334		8.18000	101.75572			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.39500		112.75420		7.39500	112.68637			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.36000		112.81635		7.36000	112.74879			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.19324			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.87424			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.36990			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95224			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.83000		105.03128		7.83000	104.96444			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.25563			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.93403			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.09203			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.13296			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.19000		109.61544		9.19000	109.53474			0.00	0	30,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.79000		102.12092		9.79000	102.04007			6,056,094,000,000.00	618,600,000	309,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.14113			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.38670			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.25482			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.94760			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.54000		101.44809		8.54000	101.37857			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.84000		95.21566		8.84000	95.14853			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.24000		96.65298		9.24000	96.58066		2,273,040,000,000.00		246,000,000	153,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.18000		114.31144		7.18000	114.24573			0.00	0	80,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000		132.34179		2.18000	268.56897		1,090,000,000,000.00		500,000,000	270,000,000.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.67339		0.94000	126.32580			0.00	0	10,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.94000			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		6.54306		100.00000	6.49510			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.01491		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		110.71994		1.51000	124.15015			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.93573		6.50000	100.88253			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34005			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.99337			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.44307			0.00	60,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.88000		103.15517		8.88000	103.08173			0.00	0	32,300,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.11289			0.00	4,000,000,000	2,000,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79468			0.00	0	130,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.09558			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98599			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.38340			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.24757		100.00000	9.04089			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.30000	108.33553		7.30000	108.27222			475,960,000,000.00	65,200,000	872,600,000.00
SLI3	On 15/08/2023	Spot Bond		8.65000	100.77925		8.65000	102.50840			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.18000	101.82334		8.18000	101.75572			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12471			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.01675			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17985			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.01695			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41337			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.88000	107.96195		7.88000	107.89358			2,122,872,000,000.00	269,400,000	1,034,700,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89603			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86528			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.67271			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.22000	95.36144		9.22000	95.29061			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81276			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.13812			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53605			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.14800	88.39669		9.14800	88.33154			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.21000	88.09717		9.21000	88.03182			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.69500	106.87710		5.69500	106.82792			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.62500	96.15631		8.62500	96.09013			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	7.96000	102.53485		7.96000	102.46855			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.90000	113.63749		6.90000	113.57362			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.53000	102.44760		2.53000	102.78763			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.00000	102.28351		8.00000	103.35561			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.12237			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.90340			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.92876			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.56000	110.96375		9.56000	111.33544			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.83653			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.40295			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.18382			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.98000	76.02312		9.98000	77.27811			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.94184			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.89829			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.75292			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.62189			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.12618			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	99.02336			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.02432			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.92230			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.81456			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76656			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.70926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.72138			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.71040			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.70739			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond		100.00000	95.80052		100.00000	95.05208		1,920,000,000,000,000.00	19,200,000,000	9,600,000,000.00	
SY1038	On 24/02/2014	Spot Bond		100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.46000	112.25684		6.46000	112.19803			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.74000	103.25915		8.74000	103.18638			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	67.58611		100.00000	67.14079			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	58.23641		100.00000	57.81419			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	18.69399		100.00000	18.55846			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.33500	101.98934		6.33500	101.93729			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57339			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.29035			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.94252			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06100			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.83540			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.68199			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.40718			0.00	16,000,000	8,000,000.00
TFS84	On 28/07/2016	Spot Bond		7.25000	106.28724		7.25000	106.22556			0.00	0	900,000,000.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.23977			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06516			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.60798			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.62676			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.75041		7.83000	102.68609			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.59764			0.00	0	0.00

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	100.62112			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.45936			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.59764			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.62112			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.37230		7.16000	102.32935			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.66708			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66333			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75319			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74103			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.10616			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.06458			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59670			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.62676			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		98.61902		8.73000	102.87189			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.30154			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.31555			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.52000		102.95596		8.52000	99.71225			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.66896			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.33485			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75132			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.38060			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04146			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53365			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63512			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.33236		101.06155	6.28602			0.00	0	0.00

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	100.59389			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.77356			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.67833			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.71578			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.10985			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60759			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.62088			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63038			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.62088			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.63038			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.63512			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61519			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63038			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68255			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.68255			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68255			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75836			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.77730			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75363			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13126			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.15478			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.14537			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.95450			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.85000		106.23258		7.85000	106.16519			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.54000		97.04486		7.54000	96.96161			0.00	0	0.00

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		7.70000	105.49227		7.70000	105.42623			150,920,000,000.00	19,600,000	8,931,800,000.00
TN20	On 17/09/2020	Spot Bond		8.69000	111.13291		8.69000	111.05460			4,170,331,000,000.00	479,900,000	13,844,700,000.00
TN23	On 06/11/2023	Spot Bond		8.98500	112.32936		8.98500	112.24757			1,216,569,000,000.00	135,400,000	8,892,700,000.00
TN25	On 19/08/2025	Spot Bond		9.29000	103.98466		9.29000	103.90771			4,724,894,000,000.00	508,600,000	13,954,300,000.00
TN27	On 14/11/2027	Spot Bond		9.29000	97.24733		9.29000	97.17417			14,009,320,000,000.00	1,508,000,000	7,246,900,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98708			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	1,600,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.30021			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.12612			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.12978			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.13007			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14771			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.18442			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.76969			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80102			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.81979			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.86178		10.00000	99.77894			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.86522		9.75000	99.78444			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.86748		100.00000	9.78881			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.87811			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.85445			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.75047			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.50371			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.24851			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.48376			0.00	0	0.00

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	99.28880			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.25040			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.02744			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.02880			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.61819			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.30500			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.63404			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		57.24284	100.00000	55.29294				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.57506			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.54557			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.42761			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16223			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11886			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.05953			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.62870			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11886			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.54760			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11930			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.94000	111.71467		8.94000	111.63372			364,752,000,000.00	40,800,000	20,400,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.92732			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64611			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02583			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.12000	105.37610		9.12000	105.29824			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83319			0.00	1,000,000,000	500,000,000.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24679			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.25574			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.25619			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93564			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.96457			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.36000	120.13550		6.36000	113.83269			314,184,000,000.00	49,400,000	9,674,700,000.00
WS05	On 01/08/2018	Spot Bond		0.80000	240.97816		0.80000	240.89314			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.30000	108.25288		6.30000	103.70270			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.28500	109.65147		7.28500	105.09277			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.60500	110.60871		7.60500	106.04690			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.99000	109.47437		7.99000	104.91022			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.08000	109.52943		8.08000	104.96453			164,832,000,000.00	20,400,000	1,510,200,000.00
Z009	On 30/11/2013	Spot Bond		4.48500	99.93860		4.48500	99.90180			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.95000	91.05705		5.95000	91.01354			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.47500	98.47871		4.47500	98.44305			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.48500	97.38322		4.48500	97.34801			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.88000	89.58219		5.88000	89.53941			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		4.46500	95.62280		4.46500	95.58839			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		5.95000	91.04255		5.95000	90.99904			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		6.99500	66.90535		6.99500	66.86724			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	26.76891		100.00000	26.61684			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	14.16912		100.00000	14.08863			0.00	0	0.00
Total for j-Bonds :											43,368,159,335,874,000.00	'4,076,875,300	93 630 148 200.00
Grand Total:											43,368,160,779,771,400.00	'4,076,966,104	93 632 522 527.00