



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/11/2013

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	10.15600	10.15600		10.34110	10.34110		12.48	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,856.00320	1.85600	2,041.10160	2.04110	1,856.003	27.76	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00320	0.00000	0.00160	0.00000	0.003	27.76	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	726.55710	0.72656	911.38340	0.91138	726.557	16.28	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.55710	0.00056	0.28340	0.00028	0.557	16.28	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.59420	0.00059	0.29740	0.00030	0.594	16.19	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	716.59420	0.71659	901.39740	0.90140	716.594	16.19	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	706.63380	0.70663	891.41210	0.89141	706.634	16.10	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.63380	0.00063	0.31210	0.00031	0.634	16.10	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	607.22010	0.60722	791.61340	0.79161	607.220	15.22	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	1.22010	0.00122	0.51340	0.00051	1.220	15.22	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	3.72140	0.00372	1.13950	0.00114	3.721	14.15	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	459.72140	0.45972	642.23950	0.64224	459.721	14.15	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	123.48890	0.12349	265.27190	0.26527	123.489	12.67	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	67.48890	0.06749	24.17190	0.02417	67.489	12.67	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	26.42010	0.02642	76.34300	0.07634	26.420	14.75	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	280.42010	0.28042	145.24300	0.14524	280.420	14.75	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	4.78340	0.00478	16.63730	0.01664	4.783	17.46	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	598.78340	0.59878	425.53730	0.42554	598.783	17.46	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.17960	10.17960	10.36520	10.36520		12.91	264,608,522.40	25,994	615,032.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,779.60110	2.77960	2,965.20080	2.96520	2,779.601	26.70	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00110	0.00000	0.00080	0.00000	0.001	26.70	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,179.60290	2.17960	2,365.20230	2.36520	2,179.603	21.42	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00290	0.00000	0.00230	0.00000	0.003	21.42	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.08960	0.00009	0.04690	0.00005	0.090	17.18	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,429.68960	1.42969	1,615.24690	1.61525	1,429.690	17.18	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,279.79910	1.27980	1,465.30580	1.46531	1,279.799	16.45	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.19910	0.00020	0.10580	0.00011	0.199	16.45	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,251.93100	1.25193	1,437.42300	1.43742	1,251.931	16.32	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.23100	0.00023	0.12300	0.00012	0.231	16.32	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.30140	0.00030	0.16100	0.00016	0.301	16.08	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,202.00140	1.20200	1,387.46100	1.38746	1,202.001	16.08	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,179.93910	1.17994	1,365.38130	1.36538	1,179.939	15.97	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.33910	0.00034	0.18130	0.00018	0.339	15.97	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call	1,152.09330	1.15209	1,337.51060	1.33751	1,152.093	15.83	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put	0.39330	0.00039	0.21060	0.00021	0.393	15.83	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Put	0.57710	0.00058	0.30970	0.00031	0.577	15.48	0.00	0	12,600.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Call	1,080.17710	1.08018	1,265.50970	1.26551	1,080.177	15.48	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Call	980.58080	0.98058	1,165.72710	1.16573	980.581	15.00	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Put	0.98080	0.00098	0.52710	0.00053	0.981	15.00	0.00	0	30,750.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Call	782.22850	0.78223	966.69120	0.96669	782.229	13.88	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Put	2.62850	0.00263	1.49120	0.00149	2.629	13.88	0.00	0	5,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Put	4.31650	0.00432	2.45770	0.00246	4.316	13.33	0.00	0	34,850.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Call	683.91650	0.68392	867.65770	0.86766	683.916	13.33	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Call	635.13240	0.63513	818.35010	0.81835	635.132	13.05	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Put	5.53240	0.00553	3.15010	0.00315	5.532	13.05	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Call	596.34680	0.59635	779.03870	0.77904	596.347	12.83	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Put	6.74680	0.00675	3.83870	0.00384	6.747	12.83	0.00	0	20,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	7.08970	0.00709	4.03250	0.00403	7.090	12.77	0.00	0	24,700.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	586.68970	0.58669	769.23250	0.76923	586.690	12.77	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call	500.66380	0.50066	681.46510	0.68147	500.664	12.27	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put	11.06380	0.01106	6.26510	0.00627	11.064	12.27	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Call	491.22240	0.49122	671.77710	0.67178	491.222	12.21	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Put	11.62240	0.01162	6.57710	0.00658	11.622	12.21	0.00	0	400.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Put	15.43320	0.01543	7.98210	0.00798	15.433	12.27	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Call	455.03320	0.45503	633.18210	0.63318	455.033	12.27	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Call	446.12800	0.44613	623.57610	0.62358	446.128	12.28	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Put	16.52800	0.01653	8.37610	0.00838	16.528	12.28	0.00	0	5,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Call	402.55230	0.40255	575.84420	0.57584	402.552	12.35	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Put	22.95230	0.02295	10.64420	0.01064	22.952	12.35	0.00	0	21,500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Put	31.15470	0.03115	13.49230	0.01349	31.155	12.42	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Call	360.75470	0.36075	528.69230	0.52869	360.755	12.42	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Call	320.99250	0.32099	482.26310	0.48226	320.993	12.49	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Put	41.39250	0.04139	17.06310	0.01706	41.393	12.49	0.00	0	4,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Call	276.29050	0.27629	430.10810	0.43011	276.290	12.58	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Put	56.69050	0.05669	24.90810	0.02491	56.691	12.58	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Put	68.87450	0.06887	31.49510	0.03150	68.874	12.63	0.00	0	5,602.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Call	248.47450	0.24847	396.69510	0.39670	248.475	12.63	0.00	0	26,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Call	186.40900	0.18641	318.72930	0.31873	186.409	12.77	0.00	0	250.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Put	106.80900	0.10681	53.52930	0.05353	106.809	12.77	0.00	0	300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Call	164.67690	0.16468	290.02550	0.29003	164.677	12.83	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Put	125.07690	0.12508	64.82550	0.06483	125.077	12.83	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Put	129.92270	0.12992	67.88730	0.06789	129.923	12.84	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Call	159.52270	0.15952	283.08730	0.28309	159.523	12.84	0.00	0	4,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Call	135.41030	0.13541	249.87040	0.24987	135.410	12.91	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Put	155.81030	0.15581	84.67040	0.08467	155.810	12.91	0.00	0	1,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Call	131.43020	0.13143	243.52710	0.24353	131.430	12.97	0.00	0	21,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Put	161.83020	0.16183	88.32710	0.08833	161.830	12.97	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Put	186.94860	0.18695	103.97200	0.10397	186.949	13.21	0.00	0	5,300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Call	116.54860	0.11655	219.17200	0.21917	116.549	13.21	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call	109.70560	0.10971	207.61140	0.20761	109.706	13.33	0.00	0	750.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put	200.10560	0.20011	112.41140	0.11241	200.106	13.33	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	100.14210	0.10014	191.04470	0.19104	100.142	13.51	0.00	0	5,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	220.54210	0.22054	125.84470	0.12584	220.542	13.51	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Put	263.74780	0.26375	155.48820	0.15549	263.748	13.87	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Call	83.34780	0.08335	160.68820	0.16069	83.348	13.87	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Call	73.70910	0.07371	142.47510	0.14248	73.709	14.11	0.00	0	20,100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Put	294.10910	0.29411	177.27510	0.17728	294.109	14.11	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Call	57.63620	0.05764	114.04170	0.11404	57.636	14.59	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Put	358.03620	0.35804	228.84170	0.22884	358.036	14.59	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.50	Put	374.60530	0.37461	242.60630	0.24261	374.605	14.71	0.00	0	300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	54.20530	0.05421	107.80630	0.10781	54.205	14.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	52.56900	0.05257	104.81120	0.10481	52.569	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	382.96900	0.38297	249.61120	0.24961	382.969	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	46.51590	0.04652	93.60400	0.09360	46.516	15.01	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	416.91590	0.41692	278.40400	0.27840	416.916	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	425.51880	0.42552	285.78790	0.28579	425.519	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	45.11880	0.04512	90.98790	0.09099	45.119	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	39.95390	0.03995	81.21670	0.08122	39.954	15.30	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	460.35390	0.46035	316.01670	0.31602	460.354	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	34.35930	0.03436	70.44390	0.07044	34.359	15.60	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	504.75930	0.50476	355.24390	0.35524	504.759	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	549.99220	0.54999	395.89970	0.39590	549.992	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	29.59220	0.02959	61.09970	0.06110	29.592	15.90	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	22.38410	0.02238	46.01910	0.04602	22.384	16.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	642.78410	0.64278	480.81910	0.48082	642.784	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	20.07770	0.02008	41.12010	0.04112	20.078	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	680.47770	0.68048	515.92010	0.51592	680.478	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	756.63980	0.75664	587.77410	0.58777	756.640	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	16.23980	0.01624	32.97410	0.03297	16.240	17.36	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	13.23190	0.01323	26.74520	0.02675	13.232	17.89	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	833.63190	0.83363	661.54520	0.66155	833.632	17.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	9.19720	0.00920	18.33140	0.01833	9.197	18.88	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	979.59720	0.97960	803.13140	0.80313	979.597	18.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,028.59240	1.02859	851.03760	0.85104	1,028.592	19.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	8.19240	0.00819	16.23760	0.01624	8.192	19.21	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	5.04440	0.00504	11.45040	0.01145	5.044	19.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,175.44440	1.17544	996.25040	0.99625	1,175.444	19.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	3.11540	0.00312	8.09720	0.00810	3.115	20.19	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,323.51540	1.32352	1,142.89720	1.14290	1,323.515	20.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,522.05330	1.52205	1,339.76950	1.33977	1,522.053	20.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	1.65330	0.00165	4.96950	0.00497	1.653	20.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.65760	0.00066	2.51890	0.00252	0.658	21.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,821.05760	1.82106	1,637.31890	1.63732	1,821.058	21.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.27370	0.00027	1.23890	0.00124	0.274	23.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,170.67370	2.17067	1,986.03890	1.98604	2,170.674	23.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.22540	0.00023	0.93860	0.00094	0.225	24.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,320.62540	2.32063	2,135.73860	2.13574	2,320.625	24.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.19350	10.19350	10.38100	10.38100		12.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	652.84410	0.65284	836.65060	0.83665	652.844	12.63	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	9.34410	0.00934	5.65060	0.00565	9.344	12.63	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	614.70110	0.61470	797.76250	0.79776	614.701	12.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	11.20110	0.01120	6.76250	0.00676	11.201	12.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	605.21760	0.60522	788.07140	0.78807	605.218	12.42	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	11.71760	0.01172	7.07140	0.00707	11.718	12.42	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	595.75670	0.59576	778.39340	0.77839	595.757	12.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	12.25670	0.01226	7.39340	0.00739	12.257	12.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	216.39470	0.21639	348.49410	0.34849	216.395	12.67	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	122.89470	0.12289	67.49410	0.06749	122.895	12.67	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	74.52190	0.07452	134.19200	0.13419	74.522	14.48	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	391.02190	0.39102	263.19200	0.26319	391.022	14.48	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	33.11350	0.03311	60.99410	0.06099	33.113	16.31	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	679.61350	0.67961	519.99410	0.51999	679.614	16.31	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.20740	10.20740	10.39920	10.39920		12.90	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	99.98650	0.09999	54.76800	0.05477	99.986	12.56	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	307.38650	0.30739	453.96800	0.45397	307.387	12.56	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	101.24490	0.10124	168.98430	0.16898	101.245	14.33	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	393.84490	0.39384	269.78430	0.26978	393.845	14.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry		10.24320	10.24320		10.43990	10.43990		13.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,943.71110	1.94371	2,140.29620	2.14030	1,943.711	16.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.51110	0.00051	0.39620	0.00040	0.511	16.64	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	303.98130	0.30398	434.82980	0.43483	303.981	12.98	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	180.78130	0.18078	114.92980	0.11493	180.781	12.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	154.62540	0.15463	232.12020	0.23212	154.625	14.33	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	421.42540	0.42143	302.22020	0.30222	421.425	14.33	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	152.03420	0.15203	228.46760	0.22847	152.034	14.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	428.83420	0.42883	308.56760	0.30857	428.834	14.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	149.48850	0.14949	224.86990	0.22487	149.489	14.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	436.28850	0.43629	314.96990	0.31497	436.288	14.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.29480	10.29480	10.48470	10.48470		13.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.42480	0.00142	1.20640	0.00121	1.425	16.01	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,996.22480	1.99622	2,185.90640	2.18591	1,996.225	16.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	156.77150	0.15677	102.74250	0.10274	156.771	13.02	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	451.57150	0.45157	587.44250	0.58744	451.572	13.02	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	206.17930	0.20618	281.80160	0.28180	206.179	14.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	481.37930	0.48138	367.10160	0.36710	481.379	14.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	203.45050	0.20345	278.22120	0.27822	203.450	14.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	488.65050	0.48865	373.52120	0.37352	488.651	14.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	200.76070	0.20076	274.69000	0.27469	200.761	14.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	495.96070	0.49596	379.99000	0.37999	495.961	14.80	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.29630	10.29630	10.48630	10.48630		13.73	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	192.57620	0.19258	263.50120	0.26350	192.576	14.96	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	526.27620	0.52628	407.20120	0.40720	526.276	14.96	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.29780	10.29780	10.48780	10.48780		13.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	12.34770	0.01235	9.28340	0.00928	12.348	13.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,220.14770	1.22015	1,407.08340	1.40708	1,220.148	13.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,210.46840	1.21047	1,397.31670	1.39732	1,210.468	13.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	12.66840	0.01267	9.51670	0.00952	12.668	13.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,200.79710	1.20080	1,387.55570	1.38756	1,200.797	13.49	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	12.99710	0.01300	9.75570	0.00976	12.997	13.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.32320	10.32320	10.51430	10.51430		13.87	107,970,348.80	10,459	90,761.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,623.86950	2.62387	2,814.88180	2.81488	2,623.870	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.66950	0.00067	0.58180	0.00058	0.670	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,125.12650	2.12513	2,315.95540	2.31596	2,125.126	16.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.92650	0.00193	1.65540	0.00166	1.927	16.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,629.83930	1.62984	1,819.47870	1.81948	1,629.839	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	6.63930	0.00664	5.17870	0.00518	6.639	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,098.00130	1.09800	1,282.90200	1.28290	1,098.001	13.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	24.80130	0.02480	18.60200	0.01860	24.801	13.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	796.60310	0.79660	967.54640	0.96755	796.603	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	63.40310	0.06340	43.24640	0.04325	63.403	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	788.22670	0.78823	958.74000	0.95874	788.227	12.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	65.02670	0.06503	44.44000	0.04444	65.027	12.90	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	779.88470	0.77988	949.95890	0.94996	779.885	12.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	66.68470	0.06668	45.65890	0.04566	66.685	12.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	706.35580	0.70636	872.18740	0.87219	706.356	12.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	83.15580	0.08316	57.88740	0.05789	83.156	12.83	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	666.79330	0.66679	830.02800	0.83003	666.793	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	93.59330	0.09359	65.72800	0.06573	93.593	12.79	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	628.21620	0.62822	788.67990	0.78868	628.216	12.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	105.01620	0.10502	74.37990	0.07438	105.016	12.76	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	560.07310	0.56007	708.61560	0.70862	560.073	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	136.87310	0.13687	94.31560	0.09432	136.873	12.98	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	497.36760	0.49737	632.37910	0.63238	497.368	13.20	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	174.16760	0.17417	118.07910	0.11808	174.168	13.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Call	413.48280	0.41348		535.04910	0.53505	413.483	13.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	240.28280	0.24028		170.74910	0.17075	240.283	13.53	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Call	388.18630	0.38819		505.25620	0.50526	388.186	13.64	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Put	264.98630	0.26499		190.95620	0.19096	264.986	13.64	0.00	0	33,901.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Call	378.43210	0.37843		493.70890	0.49371	378.432	13.69	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Put	275.23210	0.27523		199.40890	0.19941	275.232	13.69	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	364.18160	0.36418		476.78070	0.47678	364.182	13.76	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	290.98160	0.29098		212.48070	0.21248	290.982	13.76	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	341.44360	0.34144		449.60980	0.44961	341.444	13.87	0.00	0	40,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	318.24360	0.31824		235.30980	0.23531	318.244	13.87	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	325.34700	0.32535		428.80110	0.42880	325.347	14.01	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	342.14700	0.34215		254.50110	0.25450	342.147	14.01	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	321.44290	0.32144		423.72500	0.42373	321.443	14.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	348.24290	0.34824		259.42500	0.25942	348.243	14.04	0.00	0	3,100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	302.62910	0.30263		399.10290	0.39910	302.629	14.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	379.42910	0.37943		284.80290	0.28480	379.429	14.22	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	284.94710	0.28495		375.71610	0.37572	284.947	14.39	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	411.74710	0.41175		311.41610	0.31142	411.747	14.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	268.34590	0.26835		353.53290	0.35353	268.346	14.57	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	445.14590	0.44515		339.23290	0.33923	445.146	14.57	0.00	0	300.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	238.15810	0.23816		315.21600	0.31522	238.158	14.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	514.95810	0.51496		400.91600	0.40092	514.958	14.91	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	235.34720	0.23535		311.62830	0.31163	235.347	14.95	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	522.14720	0.52215		407.32830	0.40733	522.147	14.95	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	224.46100	0.22446		297.70010	0.29770	224.461	15.09	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	551.26100	0.55126		433.40010	0.43340	551.261	15.09	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	211.62910	0.21163		281.20740	0.28121	211.629	15.26	0.00	0	20,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	588.42910	0.58843		466.90740	0.46691	588.429	15.26	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	178.00890	0.17801		237.37710	0.23738	178.009	15.80	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	704.80890	0.70481		573.07710	0.57308	704.809	15.80	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	150.78600	0.15079		201.00350	0.20100	150.786	16.35	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	827.58600	0.82759		686.70350	0.68670	827.586	16.35	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	135.41960	0.13542		180.45210	0.18045	135.420	16.72	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	912.21960	0.91222		766.15210	0.76615	912.220	16.72	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	128.46390	0.12846		171.18760	0.17119	128.464	16.90	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	955.26390	0.95526		806.88760	0.80689	955.264	16.90	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	121.94760	0.12195		162.49120	0.16249	121.948	17.08	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	998.74760	0.99875		848.19120	0.84819	998.748	17.08	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	115.84480	0.11584		154.32510	0.15433	115.845	17.27	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	1,042.64480	1.04264		890.02510	0.89003	1,042.645	17.27	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	90.35760	0.09036		120.37910	0.12038	90.358	18.17	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,267.15760	1.26716		1,106.07910	1.10608	1,267.158	18.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	71.63150	0.07163		95.08910	0.09509	71.631	19.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,498.43150	1.49843		1,330.78910	1.33079	1,498.431	19.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	57.81800	0.05782		76.28050	0.07628	57.818	19.95	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,734.61800	1.73462		1,561.98050	1.56198	1,734.618	19.95	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	47.50370	0.04750		62.20870	0.06221	47.504	20.85	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,974.30370	1.97430		1,797.90870	1.79791	1,974.304	20.85	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	42.74130	0.04274		51.56550	0.05157	42.741	22.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	2,219.54130	2.21954		2,037.26550	2.03727	2,219.541	22.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	41.64760	0.04165		47.50950	0.04751	41.648	23.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,368.44760	2.36845		2,183.20950	2.18321	2,368.448	23.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	41.34090	0.04134		47.00840	0.04701	41.341	23.30	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	2,418.14090	2.41814		2,232.70840	2.23271	2,418.141	23.30	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	40.57220	0.04057		45.71130	0.04571	40.572	24.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2,567.37220	2.56737		2,381.41130	2.38141	2,567.372	24.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	40.00570	0.04001		44.68770	0.04469	40.006	25.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,716.80570		2.71681	2,530.38770	2.53039		2,716.806	25.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	15.13390		0.01513	22.41780	0.02242		15.134	27.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,941.93390		3.94193	3,758.11780	3.75812		3,941.934	27.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	11.30130		0.01130	17.01720	0.01702		11.301	27.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,188.10130		4.18810	4,002.71720	4.00272		4,188.101	27.49	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.32620		10.32620	10.51750	10.51750			13.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,253.99180		1.25399	1,441.20870	1.44121		1,253.992	13.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	17.79180		0.01779	13.70870	0.01371		17.792	13.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,244.41300		1.24441	1,431.52530	1.43153		1,244.413	13.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	18.21300		0.01821	14.02530	0.01403		18.213	13.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,234.84360		1.23484	1,421.84890	1.42185		1,234.844	13.59	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	18.64360		0.01864	14.34890	0.01435		18.644	13.59	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.33670		10.33670	10.52840	10.52840			13.94	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,039.73970		2.03974	2,230.77100	2.23077		2,039.740	15.80	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	3.03970		0.00304	2.37100	0.00237		3.040	15.80	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	461.39090		0.46139	587.63690	0.58764		461.391	13.50	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	224.69090		0.22469	159.23690	0.15924		224.691	13.50	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.42830		10.42830	10.62370	10.62370			14.41	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	682.54370		0.68254	829.87020	0.82987		682.544	13.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	194.24370		0.19424	146.17020	0.14617		194.244	13.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	676.47400		0.67647	822.53110	0.82253		676.474	13.30	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	198.17400		0.19817	148.83110	0.14883		198.174	13.30	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	670.45220		0.67045	815.22870	0.81523		670.452	13.32	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	202.15220		0.20215	151.52870	0.15153		202.152	13.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.45600		10.45600	10.65260	10.65260			14.66	1,045,600.00	100	31,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	6.48220		0.00648	5.15190	0.00515		6.482	16.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,462.48220		2.46248	2,657.75190	2.65775		2,462.482	16.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,020.97100		2.02097	2,214.28310	2.21428		2,020.971	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	14.97100		0.01497	11.68310	0.01168		14.971	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	21.04010		0.02104	16.44150	0.01644		21.040	15.02	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,837.04010		1.83704	2,029.04150	2.02904		1,837.040	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,731.52240		1.73152	1,922.66870	1.92267		1,731.522	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	25.52240		0.02552	20.06870	0.02007		25.522	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,702.88980		1.70289	1,893.77750	1.89378		1,702.890	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	26.88980		0.02689	21.17750	0.02118		26.890	14.71	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	39.17840		0.03918	31.18240	0.03118		39.178	14.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,495.17840		1.49518	1,683.78240	1.68378		1,495.178	14.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,310.62550		1.31063	1,496.42370	1.49642		1,310.626	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	54.62550		0.05463	43.82370	0.04382		54.626	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	976.71580		0.97672	1,145.05550	1.14506		976.716	13.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	110.71580		0.11072	82.45550	0.08246		110.716	13.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	112.85970		0.11286	83.75540	0.08376		112.860	13.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	968.85970		0.96886	1,136.35540	1.13636		968.860	13.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	961.03180		0.96103	1,127.67520	1.12768		961.032	13.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	115.03180		0.11503	85.07520	0.08508		115.032	13.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	854.76080		0.85476	1,013.14130	1.01314		854.761	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	148.76080		0.14876	110.54130	0.11054		148.761	13.37	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	162.35880		0.16236	121.67240	0.12167		162.359	13.37	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	818.35880		0.81836	974.27240	0.97427		818.359	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	702.39820		0.70240	848.08510	0.84809		702.398	13.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	216.39820		0.21640	165.48510	0.16549		216.398	13.43	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	679.11310		0.67911	819.79700	0.81980		679.113	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	233.11310		0.23311	177.19700	0.17720		233.113	13.54	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	287.36590		0.28737	215.67060	0.21567		287.366	13.84	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	613.36590		0.61337	738.27060	0.73827		613.366	13.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	349.84140		0.34984	427.03670	0.42704		349.841	15.66	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	693.84140		0.69384	574.43670	0.57444		693.841	15.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	192.89360	0.19289	235.76980	0.23577	192.894	17.98	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,336.89360	1.33689	1,183.16980	1.18317	1,336.894	17.98	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,601.62970	1.60163	1,440.15050	1.44015	1,601.630	18.81	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	157.62970	0.15763	192.75050	0.19275	157.630	18.81	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	147.85610	0.14786	180.56980	0.18057	147.856	19.09	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,691.85610	1.69186	1,527.96980	1.52797	1,691.856	19.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	130.73450	0.13073	159.19880	0.15920	130.735	19.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,874.73450	1.87473	1,706.59880	1.70660	1,874.735	19.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,911.65550	1.91166	1,742.75470	1.74275	1,911.655	19.75	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	127.65550	0.12766	155.35470	0.15535	127.655	19.75	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	110.04670	0.11005	133.32390	0.13332	110.047	20.47	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	2,154.04670	2.15405	1,980.72390	1.98072	2,154.047	20.47	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	102.41220	0.10241	109.51020	0.10951	102.412	22.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,546.41220	2.54641	2,356.91020	2.35691	2,546.412	22.40	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry			10.46380	10.46380	10.66070	10.66070		14.67	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	27.65380	0.02765	21.80580	0.02181	27.654	14.67	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	1,711.45380	1.71145	1,902.50580	1.90251	1,711.454	14.67	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	623.53910	0.62354	748.54260	0.74854	623.539	13.85	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	289.73910	0.28974	217.84260	0.21784	289.739	13.85	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	132.90500	0.13290	161.17700	0.16118	132.905	19.72	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	1,909.10500	1.90911	1,740.47700	1.74048	1,909.105	19.72	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			10.56450	10.56450	10.76280	10.76280		15.08	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	831.67640	0.83168	976.86380	0.97686	831.676	13.71	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	257.17640	0.25718	204.06380	0.20406	257.176	13.71	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	825.30130	0.82530	969.98910	0.96999	825.301	13.72	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	260.80130	0.26080	207.18910	0.20719	260.801	13.72	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	819.55850	0.81956	963.14540	0.96315	819.559	13.74	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	265.05850	0.26506	210.34540	0.21035	265.058	13.74	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	655.78460	0.65578	765.88320	0.76588	655.785	14.54	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	421.28460	0.42128	333.08320	0.33308	421.285	14.54	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	223.03800	0.22304	261.91730	0.26192	223.038	18.92	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,728.53800	1.72854	1,569.11730	1.56912	1,728.538	18.92	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.60530	10.60530	10.78830	10.78830		15.26	0.00	0	1,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,717.80650	2.71781	2,899.06010	2.89906	2,717.807	16.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	12.50650	0.01251	10.76010	0.01076	12.507	16.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,230.43750	2.23044	2,409.90870	2.40991	2,230.438	15.21	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	25.13750	0.02514	21.60870	0.02161	25.138	15.21	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,759.44510	1.75945	1,932.97100	1.93297	1,759.445	14.41	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	54.14510	0.05415	44.67100	0.04467	54.145	14.41	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	1,668.20310	1.66820	1,840.23450	1.84023	1,668.203	14.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	62.90310	0.06290	51.93450	0.05193	62.903	14.27	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,402.11680	1.40212	1,568.46260	1.56846	1,402.117	13.85	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	96.81680	0.09682	80.16260	0.08016	96.817	13.85	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,153.22920	1.15323	1,308.83700	1.30884	1,153.229	13.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	147.92920	0.14793	120.53700	0.12054	147.929	13.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	941.13550	0.94114	1,077.73130	1.07773	941.136	13.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	235.83550	0.23584	189.43130	0.18943	235.835	13.76	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	876.54990	0.87655	1,008.11900	1.00812	876.550	13.84	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	271.24990	0.27125	219.81900	0.21982	271.250	13.84	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	722.30770	0.72231	825.82710	0.82583	722.308	14.48	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	407.00770	0.40701	327.52710	0.32753	407.008	14.48	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	717.60370	0.71760	820.55640	0.82056	717.604	14.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	412.30370	0.41230	332.25640	0.33226	412.304	14.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	712.93270	0.71293	815.32040	0.81532	712.933	14.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	417.63270	0.41763	337.02040	0.33702	417.633	14.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	474.21920	0.47422	545.26720	0.54527	474.219	16.11	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	818.91920	0.81892	706.96720	0.70697	818.919	16.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	262.94510		0.26295		301.14790	0.30115	262.945	18.68	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,657.64510		1.65765	1,512.84790	1.51285	1,657.645	18.68	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	249.98280		0.24998	286.00180	0.28600	249.983	18.92	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,744.68280		1.74468	1,597.70180	1.59770	1,744.683	18.92	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	197.53760		0.19754	224.61930	0.22462	197.538	20.10	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,192.23760		2.19224	2,036.31930	2.03632	2,192.238	20.10	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	179.43120		0.17943	187.97400	0.18797	179.431	22.32	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,724.13120		2.72413	2,549.67400	2.54967	2,724.131	22.32	0.00	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.69050		10.69050	10.84130	10.84130		15.57	0.00	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	884.98550		0.88499	983.11810	0.98312	884.986	14.22	0.00	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	354.48550		0.35449	301.81810	0.30182	354.486	14.22	0.00	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	345.17420		0.34517	377.81650	0.37782	345.174	18.37	0.00	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,564.67420		1.56467	1,446.51650	1.44652	1,564.674	18.37	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.75920		10.75920	10.90510	10.90510		15.74	0.00	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,781.93930		2.78194	2,926.16510	2.92617	2,781.939	16.01	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	22.73930		0.02274	21.06510	0.02107	22.739	16.01	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,348.36100		2.34836	2,491.45070	2.49145	2,348.361	15.08	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	39.16100		0.03916	36.35070	0.03635	39.161	15.08	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	41.53550		0.04154	38.55840	0.03856	41.536	14.97	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,300.73550		2.30074	2,443.65840	2.44366	2,300.735	14.97	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,253.24140		2.25324	2,395.98610	2.39599	2,253.241	14.87	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	44.04140		0.04404	40.88610	0.04089	44.041	14.87	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,842.28420		1.84228	1,977.82210	1.97782	1,842.284	14.41	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	83.08420		0.08308	72.72210	0.07272	83.084	14.41	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	158.01320		0.15801	140.18020	0.14018	158.013	13.97	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,417.21320		1.41721	1,545.28020	1.54528	1,417.213	13.97	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,337.16300		1.33716	1,463.35430	1.46335	1,337.163	13.89	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	177.96300		0.17796	158.25430	0.15825	177.963	13.89	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,060.21330		1.06021	1,161.71420	1.16171	1,060.213	14.15	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	301.01330		0.30101	256.61420	0.25661	301.013	14.15	0.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	542.37700		0.54238	467.13460	0.46713	542.377	15.12	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	801.57700		0.80158	872.23460	0.87223	801.577	15.12	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	617.27610		0.61728	673.91340	0.67391	617.276	16.28	0.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	858.07610		0.85808	768.81340	0.76881	858.076	16.28	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	481.80560		0.48181	524.29750	0.52430	481.806	17.37	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,222.60560		1.22261	1,119.19750	1.11920	1,222.606	17.37	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,624.55430		1.62455	1,511.09550	1.51110	1,624.554	18.46	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	383.75430		0.38375	416.19550	0.41620	383.754	18.46	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.17960		10.17960	10.36520	10.36520		12.91	305,388.00	30	0	638.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	69,370.72990		0.69371	87,753.83630	0.87754	69,370.730	13.38	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	410.72990		0.00411	233.83630	0.00234	410.730	13.38	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	68,391.64730		0.68392	86,765.76890	0.86766	68,391.647	13.33	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	431.64730		0.00432	245.76890	0.00246	431.647	13.33	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	67,413.61140		0.67414	85,778.29890	0.85778	67,413.611	13.27	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	453.61140		0.00454	258.29890	0.00258	453.611	13.27	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	11,654.86420		0.11655	21,917.20400	0.21917	11,654.864	13.21	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	18,694.86420		0.18695	10,397.20400	0.10397	18,694.864	13.21	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	8,594.38670		0.08594	16,549.19220	0.16549	8,594.387	13.81	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	25,634.38670		0.25634	15,029.19220	0.15029	25,634.387	13.81	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	1,954.45600		0.01954	3,998.22770	0.03998	1,954.456	16.89	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	68,994.45600		0.68994	52,478.22770	0.52478	68,994.456	16.89	0.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.32320		10.32320	10.51430	10.51430		13.87	0.00	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	27,158.30260		0.27158	35,787.59660	0.35788	27,158.303	14.53	0.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	43,838.30260		0.43838	33,357.59660	0.33358	43,838.303	14.53	0.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	26,834.59250		0.26835	35,353.28820	0.35353	26,834.593	14.57	0.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	44,514.59250		0.44515	33,923.28820	0.33923	44,514.593	14.57	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	26,514.97460	0.26515	34,949.66940	0.34950	26,514.975	14.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	45,194.97460	0.45195	34,519.66940	0.34520	45,194.975	14.60	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.45600	10.45600	10.65260	10.65260		14.66	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	38,246.97100	0.38247	46,617.39850	0.46617	38,246.971	15.34	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	61,646.97100	0.61647	50,357.39850	0.50357	61,646.971	15.34	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	37,936.21110	0.37936	46,238.60670	0.46239	37,936.211	15.37	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	62,336.21110	0.62336	50,978.60670	0.50979	62,336.211	15.37	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	37,628.35160	0.37628	45,870.84280	0.45871	37,628.352	15.40	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	63,028.35160	0.63028	51,610.84280	0.51611	63,028.352	15.40	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.41080	16.41080	16.66970	16.66970		12.18	33,100,583.60	2,017	29,469.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,525.29910	1.52530	1,782.71810	1.78272	1,525.299	16.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	4.49910	0.00450	3.01810	0.00302	4.499	16.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,515.37020	1.51537	1,772.80450	1.77280	1,515.370	16.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	4.57020	0.00457	3.10450	0.00310	4.570	16.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,505.44280	1.50544	1,762.89340	1.76289	1,505.443	16.50	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	4.64280	0.00464	3.19340	0.00319	4.643	16.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.62890	16.62890	16.89610	16.89610		13.06	0.00	0	5,632.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,784.32570	3.78433	4,050.65610	4.05066	3,784.326	19.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	5.42570	0.00543	4.55610	0.00456	5.426	19.14	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,635.49580	3.63550	3,901.56400	3.90156	3,635.496	18.85	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	6.59580	0.00660	5.46400	0.00546	6.596	18.85	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,398.13060	2.39813	2,661.74210	2.66174	2,398.131	14.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	19.23060	0.01923	15.64210	0.01564	19.231	14.89	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,358.73620	2.35874	2,622.17460	2.62217	2,358.736	14.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	19.83620	0.01984	16.07460	0.01607	19.836	14.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,348.89100	2.34889	2,612.28470	2.61228	2,348.891	14.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	19.99100	0.01999	16.18470	0.01618	19.991	14.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,339.04790	2.33905	2,602.39590	2.60240	2,339.048	14.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	20.14790	0.02015	16.29590	0.01630	20.148	14.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,152.33730	2.15234	2,414.70910	2.41471	2,152.337	14.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	23.43730	0.02344	18.60910	0.01861	23.437	14.01	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,310.89480	1.31089	1,551.50480	1.55150	1,310.895	12.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	81.99480	0.08199	55.40480	0.05540	81.995	12.34	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	367.93580	0.36794	490.57510	0.49058	367.936	13.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	739.03580	0.73904	594.47510	0.59448	739.036	13.75	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	110.96040	0.11096	161.74680	0.16175	110.960	15.94	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,882.06040	1.88206	1,665.64680	1.66565	1,882.060	15.94	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.83000	16.83000	17.10580	17.10580		13.75	0.00	0	250.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,114.91130	1.11491	1,319.46050	1.31946	1,114.911	12.96	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	324.91130	0.32491	253.66050	0.25366	324.911	12.96	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,108.67870	1.10868	1,312.33430	1.31233	1,108.679	12.97	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	328.67870	0.32868	256.53430	0.25653	328.679	12.97	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,102.47670	1.10248	1,305.23040	1.30523	1,102.477	12.98	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	332.47670	0.33248	259.43040	0.25943	332.477	12.98	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	682.37350	0.68237	831.67810	0.83168	682.374	13.87	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	732.37350	0.73237	605.87810	0.60588	732.374	13.87	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.05640	17.05640	17.30980	17.30980		14.35	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	985.72920	0.98573	1,128.75920	1.12876	985.729	14.16	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	769.32920	0.76933	658.95920	0.65896	769.329	14.16	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	981.30740	0.98131	1,123.90720	1.12391	981.307	14.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	774.90740	0.77491	664.10720	0.66411	774.907	14.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	976.91110	0.97691	1,119.06930	1.11907	976.911	14.19	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	780.51110	0.78051	669.26930	0.66927	780.511	14.19	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10166	0.10166	0.10372	0.10372		16.06	7,624.58	75	14,325.00

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										
¥ / R	On	13/12/2013	0.09	Call	1,169.39450		0.01169	1,374.75750	0.01375		1,169.394	20.69	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	3.29450		0.00003	2.35750	0.00002		3.294	20.69	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	274.09310		0.00274	424.92320	0.00425		274.093	16.06	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	107.99310		0.00108	52.52320	0.00053		107.993	16.06	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	16.29210		0.00016	35.13700	0.00035		16.292	18.98	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	850.19210		0.00850	662.73700	0.00663		850.192	18.98	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future										
¥ / R	On	17/03/2014			Foreign Exchange Future										
¥ / R	On	17/03/2014	0.09	Call	1,340.77410		0.01341	1,547.57860	0.01548		1,340.774	15.57	0.00	0	0.00
¥ / R	On	17/03/2014	0.09	Put	24.47410		0.00024	18.97860	0.00019		24.474	15.57	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Call	568.41770		0.00568	708.13140	0.00708		568.418	16.66	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Put	252.11770		0.00252	179.53140	0.00180		252.118	16.66	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Call	201.58320		0.00202	257.10910	0.00257		201.583	18.96	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Put	885.28320		0.00885	728.50910	0.00729		885.283	18.96	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future										
€ / R	On	13/12/2013			Foreign Exchange Future										
€ / R	On	13/12/2013	11.20	Call	2,539.51910	13.73950	2.53952	2,747.81420	2.74781		2,539.519	20.04	0.00	0	0.00
€ / R	On	13/12/2013	11.20	Put	0.01910		0.00002	0.01420	0.00001		0.019	20.04	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Call	2,296.54770		2.29655	2,504.83600	2.50484		2,296.548	19.15	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Put	0.04770		0.00005	0.03600	0.00004		0.048	19.15	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Call	2,246.55760		2.24656	2,454.84360	2.45484		2,246.558	18.97	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Put	0.05760		0.00006	0.04360	0.00004		0.058	18.97	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Call	2,196.56950		2.19657	2,404.85270	2.40485		2,196.570	18.79	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Put	0.06950		0.00007	0.05270	0.00005		0.070	18.79	0.00	0	0.00
€ / R	On	13/12/2013	12.25	Call	1,490.48570		1.49049	1,698.53870	1.69854		1,490.486	16.22	0.00	0	0.00
€ / R	On	13/12/2013	12.25	Put	0.98570		0.00099	0.73870	0.00074		0.986	16.22	0.00	0	22,875.00
€ / R	On	13/12/2013	12.30	Put	1.18780		0.00119	0.88710	0.00089		1.188	16.04	0.00	0	10,800.00
€ / R	On	13/12/2013	12.30	Call	1,440.68780		1.44069	1,648.68710	1.64869		1,440.688	16.04	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Call	1,241.99650		1.24200	1,449.63210	1.44963		1,241.996	15.31	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Put	2.49650		0.00250	1.83210	0.00183		2.497	15.31	0.00	0	200.00
€ / R	On	13/12/2013	12.60	Call	1,142.82150		1.14282	1,350.06330	1.35006		1,142.821	14.77	0.00	0	0.00
€ / R	On	13/12/2013	12.60	Put	3.32150		0.00332	2.26330	0.00226		3.321	14.77	0.00	0	200.00
€ / R	On	13/12/2013	12.70	Put	4.44890		0.00445	2.81820	0.00282		4.449	14.22	0.00	0	25,925.00
€ / R	On	13/12/2013	12.70	Call	1,043.94890		1.04395	1,250.61820	1.25062		1,043.949	14.22	0.00	0	0.00
€ / R	On	13/12/2013	12.75	Call	994.66240		0.99466	1,200.95510	1.20096		994.662	13.95	0.00	0	0.00
€ / R	On	13/12/2013	12.75	Put	5.16240		0.00516	3.15510	0.00316		5.162	13.95	0.00	0	800.00
€ / R	On	13/12/2013	12.85	Call	896.48940		0.89649	1,101.78290	1.10178		896.489	13.40	0.00	0	0.00
€ / R	On	13/12/2013	12.85	Put	6.98940		0.00699	3.98290	0.00398		6.989	13.40	0.00	0	15,000.00
€ / R	On	13/12/2013	12.95	Put	9.53060		0.00953	5.07960	0.00508		9.531	12.86	0.00	0	12,600.00
€ / R	On	13/12/2013	12.95	Call	799.03060		0.79903	1,002.87960	1.00288		799.031	12.86	0.00	0	0.00
€ / R	On	13/12/2013	13.10	Call	654.87460		0.65487	855.27070	0.85527		654.875	12.04	0.00	0	200.00
€ / R	On	13/12/2013	13.10	Put	15.37460		0.01537	7.47070	0.00747		15.375	12.04	0.00	0	6,100.00
€ / R	On	13/12/2013	13.20	Call	560.84600		0.56085	757.62650	0.75763		560.846	11.50	0.00	0	0.00
€ / R	On	13/12/2013	13.20	Put	21.34600		0.02135	9.82650	0.00983		21.346	11.50	0.00	0	0.00
€ / R	On	13/12/2013	13.40	Put	57.13050		0.05713	28.10250	0.02810		57.131	11.85	0.00	0	3,600.00
€ / R	On	13/12/2013	13.40	Call	396.63050		0.39663	575.90250	0.57590		396.631	11.85	0.00	0	0.00
€ / R	On	13/12/2013	14.00	Call	97.24960		0.09725	180.13100	0.18013		97.250	13.13	0.00	0	200.00
€ / R	On	13/12/2013	14.00	Put	357.74960		0.35775	232.33100	0.23233		357.750	13.13	0.00	0	0.00
€ / R	On	13/12/2013	14.15	Call	67.04610		0.06705	128.98000	0.12898		67.046	13.76	0.00	0	15,250.00
€ / R	On	13/12/2013	14.15	Put	477.54610		0.47755	331.18000	0.33118		477.546	13.76	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Put	696.71100		0.69671	524.84970	0.52485		696.711	14.81	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Call	36.21100		0.03621	72.64970	0.07265		36.211	14.81	0.00	0	12,600.00
€ / R	On	13/12/2013	14.65	Call	19.29460		0.01929	40.73400	0.04073		19.295	15.74	0.00	0	12,200.00
€ / R	On	13/12/2013	14.65	Put	929.79460		0.92979	742.93400	0.74293		929.795	15.74	0.00	0	0.00
€ / R	On	13/12/2013	15.05	Call	5.51080		0.00551	16.57320	0.01657		5.511	16.42	0.00	0	10,800.00
€ / R	On	13/12/2013	15.05	Put	1,316.01080		1.31601	1,118.77320	1.11877		1,316.011	16.42	0.00	0	0.00
€ / R	On	13/12/2013	15.35	Put	1,612.68530		1.61269	1,410.82850	1.41083		1,612.685	17.05	0.00	0	0.00
€ / R	On	13/12/2013	15.35	Call	2.18530		0.00219	8.62850	0.00863		2.185	17.05	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			13.93540		13.93540		14.15060	14.15060		13.20	6,967,700.00	500	26,912.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,476.53290		1.47653	1,686.28800	1.68629	1,476.533		12.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	31.13290		0.03113	25.68800	0.02569	31.133		12.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,466.94270		1.46694	1,676.60570	1.67661	1,466.943		12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	31.54270		0.03154	26.00570	0.02601	31.543		12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,457.35850		1.45736	1,666.92780	1.66693	1,457.359		12.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	31.95850		0.03196	26.32780	0.02633	31.958		12.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,327.53940		1.32754	1,531.93590	1.53194	1,327.539		12.66	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	42.13940		0.04214	31.33590	0.03134	42.139		12.66	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,149.72050		1.14972	1,346.91220	1.34691	1,149.721		12.55	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	64.32050		0.06432	46.31220	0.04631	64.321		12.55	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	115.58500		0.11559	153.99970	0.15400	115.585		16.62	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,530.18500		1.53018	1,353.39970	1.35340	1,530.185		16.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.11770		14.11770	14.34010	14.34010			13.82	0.00	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	743.24470		0.74324	882.14470	0.88214	743.245		13.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	415.54470		0.41554	332.04470	0.33204	415.545		13.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	420.43340		0.42043	336.31810	0.33632	420.433		13.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	738.13340		0.73813	876.41810	0.87642	738.133		13.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	733.05670		0.73306	870.72630	0.87073	733.057		13.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	425.35670		0.42536	340.62630	0.34063	425.357		13.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.32330		14.32330	14.52720	14.52720			14.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	746.36780		0.74637	847.10460	0.84710	746.368		14.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	763.06780		0.76307	659.90460	0.65990	763.068		14.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	742.50470		0.74250	842.77340	0.84277	742.505		14.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	769.20470		0.76920	665.57340	0.66557	769.205		14.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	738.65770		0.73866	838.46490	0.83846	738.658		14.51	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	775.35770		0.77536	671.26490	0.67126	775.358		14.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.53550		14.53550	14.68910	14.68910			14.89	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	448.80820		0.44881	399.30220	0.39930	448.808		13.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,294.30820		1.29431	1,398.40220	1.39840	1,294.308		13.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,288.29440		1.28829	1,392.07950	1.39208	1,288.294		13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	452.79440		0.45279	402.97950	0.40298	452.794		13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,282.29610		1.28230	1,385.77220	1.38577	1,282.296		13.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	456.79610		0.45680	406.67220	0.40667	456.796		13.77	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.64691		110.64691	110.14761	110.14761				0.00	0	0.00
2025	On 06/02/2014	Bond Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	343.09000		0.34309	842.39000	0.84239	343.090			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	353.09000		0.35309	852.39000	0.85239	353.090			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	363.09000		0.36309	862.39000	0.86239	363.090			0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.04321		107.04321	106.44564	106.44564				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	53.21000		0.05321	0.00000	0.00000	53.210			0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	544.36000	0.54436	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	43.21000		0.04321	0.00000	0.00000	43.210			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	554.36000	0.55436	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	33.21000		0.03321	0.00000	0.00000	33.210			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	564.36000	0.56436	0.000			0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.45880		111.45880	111.45691	111.45691				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,468.80000		1.46880	1,466.91000	1.46691	1,468.800			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	1,458.80000		1.45880	1,456.91000	1.45691	1,458.800			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 06/02/2014	Bond Future	110.01	Call	1,448.80000	1.44880	1,446.91000	1.44691	1,448.800		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.02800	415.02800	413.15000	413.15000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			420.49100	420.49100	418.59300	418.59300			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.00500	490.00500	486.53000	486.53000			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			496.45600	496.45600	492.94100	492.94100			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			441.14600	441.14600	437.94400	437.94400			8,822,920.00	2	784.00
ALBI	On 08/05/2014	Index Future			446.95300	446.95300	443.71400	443.71400			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			453.17800	453.17800	449.89700	449.89700			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.52710	9.52710	9.62910	9.62910		11.92	0.00	0	9,634.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,227.49010	1.22749	1,329.43230	1.32943	1,227.490	18.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.39010	0.00039	0.33230	0.00033	0.390	18.06	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	928.54330	0.92854	1,030.52600	1.03053	928.543	16.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.44330	0.00144	1.42600	0.00143	1.443	16.03	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	43.43270	0.04343	25.61710	0.02562	43.433	12.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	270.53270	0.27053	354.71710	0.35472	270.533	12.08	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	161.74740	0.16175	230.47120	0.23047	161.747	11.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	94.64740	0.09465	61.37120	0.06137	94.647	11.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	155.94350	0.15594	223.54330	0.22354	155.944	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	98.84350	0.09884	64.44330	0.06444	98.844	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	103.16410	0.10316	67.62640	0.06763	103.164	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	150.26410	0.15026	216.72640	0.21673	150.264	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	94.11560	0.09412	143.97870	0.14398	94.116	12.04	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	167.01560	0.16702	114.87870	0.11488	167.016	12.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	5.09350	0.00509	6.35370	0.00635	5.094	15.14	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	777.99350	0.77799	677.25370	0.67725	777.994	15.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	1.93570	0.00194	3.05650	0.00306	1.936	17.03	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,074.83570	1.07484	973.95650	0.97396	1,074.836	17.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.59810	9.59810	9.70330	9.70330		11.93	0.00	0	2,863.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	319.45150	0.31945	383.34600	0.38335	319.452	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	211.35150	0.21135	170.04600	0.17005	211.352	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	314.03110	0.31403	377.29090	0.37729	314.031	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	215.93110	0.21593	173.99090	0.17399	215.931	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	308.67170	0.30867	371.29310	0.37129	308.672	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	220.57170	0.22057	177.99310	0.17799	220.572	11.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.66510	9.66510	9.77440	9.77440		12.11	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	264.45150	0.26445	309.35780	0.30936	264.452	12.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	489.35150	0.48935	424.95780	0.42496	489.352	12.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	495.91570	0.49592	431.04980	0.43105	495.916	12.39	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	261.01570	0.26102	305.44980	0.30545	261.016	12.39	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	257.61900	0.25762	301.58650	0.30159	257.619	12.40	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	502.51900	0.50252	437.18650	0.43719	502.519	12.40	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74160	9.74160	9.83670	9.83670		12.21	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	535.43170	0.53543	593.55950	0.59356	535.432	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	333.83170	0.33383	296.85950	0.29686	333.832	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	529.98820	0.52999	587.78450	0.58778	529.988	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	338.38820	0.33839	301.08450	0.30108	338.388	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	524.58220	0.52458	582.05020	0.58205	524.582	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	342.98220	0.34298	305.35020	0.30535	342.982	12.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.71510		9.71510		9.86290	9.86290		11.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	55.30190		0.05530	109.84950	0.10985	55.302		12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	280.20190		0.28020	186.94950	0.18695	280.202		12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	53.13270		0.05313	106.20390	0.10620	53.133		12.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	288.03270		0.28803	193.30390	0.19330	288.033		12.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	51.04100		0.05104	102.65900	0.10266	51.041		12.97	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	295.94100		0.29594	199.75900	0.19976	295.941		12.97	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.82730		9.82730	9.97890	9.97890			12.35	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	236.71200		0.23671	310.94200	0.31094	236.712		12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	349.41200		0.34941	272.04200	0.27204	349.412		12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	233.07060		0.23307	306.08990	0.30609	233.071		12.73	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	355.77060		0.35577	277.18990	0.27719	355.771		12.73	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	229.48060		0.22948	301.29280	0.30129	229.481		12.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	362.18060		0.36218	282.39280	0.28239	362.181		12.76	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			46.60830		46.60830	-105.81390	-105.81390				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			536.80080		536.80080	663.21120	663.21120				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			364.69750		364.69750	533.26370	533.26370				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			189.19050		189.19050	310.10050	310.10050				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			8.46410		8.46410	19.69310	19.69310				0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			16.64010		16.64010	54.17840	54.17840				0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			6.56730		6.56730	-109.14990	-109.14990				0.00	0	2,304.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			648.78450		648.78450	742.87710	742.87710				1,537,210.90	2,285	3,784.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			587.77860		587.77860	676.89130	676.89130				0.00	0	26,600.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.14190		11.14190	11.30800	11.30800			12.40	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	387.95280		0.38795	535.80760	0.53581	387.953		12.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	36.05280		0.03605	17.80760	0.01781	36.053		12.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	379.78170		0.37978	526.88790	0.52689	379.782		12.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	37.88170		0.03788	18.88790	0.01889	37.882		12.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	371.68290		0.37168	518.01940	0.51802	371.683		12.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	39.78290		0.03978	20.01940	0.02002	39.783		12.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.30880		11.30880	11.48030	11.48030			13.57	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	362.55730		0.36256	462.99340	0.46299	362.557		13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	343.75730		0.34376	272.69340	0.27269	343.757		13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	358.08660		0.35809	457.77450	0.45777	358.087		13.57	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	349.28660		0.34929	277.47450	0.27747	349.287		13.57	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	353.89590		0.35390	452.60200	0.45260	353.896		13.59	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	355.09590		0.35510	282.30200	0.28230	355.096		13.59	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67440		1.67440	1.70380	1.70380			13.29	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	375.99880		0.03760	599.23300	0.05992	375.999		12.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	131.99880		0.01320	61.23300	0.00612	131.999		12.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	315.70290		0.03157	521.52140	0.05215	315.703		12.85	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	171.70290		0.01717	83.52140	0.00835	171.703		12.85	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
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	262.14500		0.02621		449.20430	0.04492	262.145	12.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	218.14500		0.02181		111.20430	0.01112	218.145	12.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.69170		1.69170		1.72210	1.72210		13.53	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	532.21960		0.05322		701.83670	0.07018	532.220	13.43	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	515.21960		0.05152		380.83670	0.03808	515.220	13.43	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	488.63050		0.04886		647.69250	0.06477	488.631	13.53	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	571.63050		0.05716		426.69250	0.04267	571.631	13.53	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	451.28180		0.04513		600.92190	0.06009	451.282	13.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	634.28180		0.06343		479.92190	0.04799	634.282	13.71	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.05216		113.05216		113.05016	113.05016			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,062.16000		2.06216		2,060.16000	2.06016	2,062.160		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,052.16000		2.05216		2,050.16000	2.05016	2,052.160		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,042.16000		2.04216		2,040.16000	2.04016	2,042.160		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.62162		84.52283		9.74664	83.59702			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	613.34000		0.61334		1,539.15000	1.53915	613.340		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	537.81000		0.53781		1,463.62000	1.46362	537.810		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	462.39000		0.46239		1,388.20000	1.38820	462.390		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.73822		81.85338		9.86727	80.91633			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	1,472.83000		1.47283		2,409.88000	2.40988	1,472.830		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	1,397.54000		1.39754		2,334.59000	2.33459	1,397.540		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	1,322.35000		1.32235		2,259.40000	2.25940	1,322.350		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			440.52300		440.52300		437.45300	437.45300			0.00	0	368.00
GOVI	On 06/02/2014	GOVI	439.99	Call	5,330.00000		0.53300		0.00000	0.00000	5,330.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		25,370.00000	2.53700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	5,230.00000		0.52300		0.00000	0.00000	5,230.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		25,470.00000	2.54700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	5,130.00000		0.51300		0.00000	0.00000	5,130.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		25,570.00000	2.55700	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			452.53700		452.53700		449.39200	449.39200			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	74,530.00000		7.45300		105,980.00000	10.59800	74,530.000		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	74,630.00000		7.46300		106,080.00000	10.60800	74,630.000		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	74,730.00000		7.47300		106,180.00000	10.61800	74,730.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014		Index Future	200.88000	200.88000		200.23600	200.23600			0.00	0	1,328.00
IGOV	On 08/05/2014		Index Future	203.54900	203.54900		202.89900	202.89900			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	542.14300	542.14300		542.18400	542.18400			0.00	0	186.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.19000	94.81000		5.20000	94.80000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.21000	94.79000		5.22000	94.78000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.22000	94.78000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.24000	94.76000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.25000	94.75000		5.33000	94.67000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.39000	94.61000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.61000	94.39000		5.72000	94.28000			0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.99000	94.01000		6.14000	93.86000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.28000	93.72000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.58000	93.42000		6.73000	93.27000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.89000	93.11000		7.05000	92.95000			0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.18000	92.82000		7.34000	92.66000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.47440	8.47440		8.55910	8.55910		9.23	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	340.07880	0.34008		422.59000	0.42259	340.079	9.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	5.67880	0.00568		3.49000	0.00349	5.679	9.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	330.71950	0.33072		412.96580	0.41297	330.719	9.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	6.31950	0.00632		3.86580	0.00387	6.320	9.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	321.42010	0.32142		403.37660	0.40338	321.420	9.38	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	7.02010	0.00702		4.27660	0.00428	7.020	9.38	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.54740	8.54740		8.63590	8.63590		10.14	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	465.64390	0.46564		543.60540	0.54361	465.644	10.35	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	58.24390	0.05824		47.70540	0.04771	58.244	10.35	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	457.75340	0.45775		535.17310	0.53517	457.753	10.34	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	60.35340	0.06035		49.27310	0.04927	60.353	10.34	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	449.92140	0.44992		526.98510	0.52699	449.921	10.34	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	62.52140	0.06252		51.08510	0.05109	62.521	10.34	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.87050	9.87050	0.10130	9.67560	9.67560		16.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	2,874.10740	0.28741	0.10130	1,688.58190	0.16886	2,874.107	16.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,069.10740	0.10691	0.10130	1,832.58190	0.18326	1,069.107	16.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	2,806.11760	0.28061	0.10130	1,640.32590	0.16403	2,806.118	16.91	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,101.11760	0.11011	0.10130	1,884.32590	0.18843	1,101.118	16.91	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	2,738.88580	0.27389	0.10130	1,592.97260	0.15930	2,738.886	16.87	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,133.88580	0.11339	0.10130	1,936.97260	0.19370	1,133.886	16.87	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.88662	102.63275		8.01750	101.80650			0.00	0	11,259.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	296.46000	0.29646		1,122.71000	1.12271	296.460		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.85	Put	232.78000		0.23278		1,059.03000	1.05903	232.780		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	169.14000		0.16914		995.39000	0.99539	169.140		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.98625		100.06719		8.12229	99.23124			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	2,487.46000		2.48746		3,323.41000	3.32341	2,487.460		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	2,423.71000		2.42371		3,259.66000	3.25966	2,423.710		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	2,360.01000		2.36001		3,195.96000	3.19596	2,360.010		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.14613		116.51088		6.28746	116.28451		2.21	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	175.37000		0.17537		127.54000	0.12754	175.370	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	991.24000		0.99124		1,169.78000	1.16978	991.240	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	179.56000		0.17956		130.82000	0.13082	179.560	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	979.23000		0.97923		1,156.86000	1.15686	979.230	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	183.82000		0.18382		134.16000	0.13416	183.820	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	967.30000		0.96730		1,144.01000	1.14401	967.300	2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.31319		111.23681		6.48242	111.00878		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	140.95000		0.14095		107.39000	0.10739	140.950	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,671.70000		1.67170		1,866.17000	1.86617	1,671.700	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	143.24000		0.14324		109.23000	0.10923	143.240	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,660.23000		1.66023		1,854.25000	1.85425	1,660.230	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	145.56000		0.14556		111.09000	0.11109	145.560	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,648.79000		1.64879		1,842.35000	1.84235	1,648.790	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.46996		112.78757		6.68027	112.55723		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	854.63000		0.85463		730.59000	0.73059	854.630	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	559.00000		0.55900		665.30000	0.66530	559.000	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	860.80000		0.86080		736.19000	0.73619	860.800	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	554.25000		0.55425		659.98000	0.65998	554.250	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	867.38000		0.86738		742.21000	0.74221	867.380	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	549.91000		0.54991		655.08000	0.65508	549.910	1.82	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.75831		107.53430		7.03775	107.29873		1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	449.24000		0.44924		364.83000	0.36483	449.240	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	930.93000		0.93093		1,082.09000	1.08209	930.930	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	452.51000		0.45251		367.64000	0.36764	452.510	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	925.69000		0.92569		1,076.39000	1.07639	925.690	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	455.79000		0.45579		370.47000	0.37047	455.790	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	920.47000		0.92047		1,070.72000	1.07072	920.470	1.56	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.16462		119.85909		8.28966	118.75828		13.27	0.00	0	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,465.39000		1.46539		1,160.72000	1.16072	1,465.390	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,313.07000		5.31307		6,109.21000	6.10921	5,313.070	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,493.64000		1.49364		1,184.43000	1.18443	1,493.640	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,248.72000		5.24872		6,040.32000	6.04032	5,248.720	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,522.25000		1.52225		1,208.49000	1.20849	1,522.250	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,184.82000		5.18482		5,971.87000	5.97187	5,184.820	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	6,154.32000		6.15432		5,359.72000	5.35972	6,154.320	13.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,122.16000		1.12216		1,428.37000	1.42837	1,122.160	13.39	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.26163		121.43684		8.39112	120.32291		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,006.77000		1.00677		828.50000	0.82850	1,006.770	12.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Put	11,793.44000		11.79344	12,729.10000	12.72910		11,793.440	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,022.26000		1.02226	841.72000	0.84172		1,022.260	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,711.19000		11.71119	12,644.58000	12.64458		11,711.190	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,037.93000		1.03793	855.10000	0.85510		1,037.930	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,629.23000		11.62923	12,560.33000	12.56033		11,629.230	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,802.66000		1.80266	1,517.11000	1.51711		1,802.660	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,664.51000		8.66451	9,492.89000	9.49289		8,664.510	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,465.08000		5.46508	4,840.57000	4.84057		5,465.080	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,425.92000		3.42592	3,915.34000	3.91534		3,425.920	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.35135		117.83770		8.48551	116.70908		13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,534.60000		5.53460	6,120.57000	6.12057		5,534.600	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,013.37000		5.01337	4,470.72000	4.47072		5,013.370	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,054.43000		5.05443	4,508.88000	4.50888		5,054.430	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,490.48000		5.49048	6,073.55000	6.07355		5,490.480	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,095.68000		5.09568	4,547.22000	4.54722		5,095.680	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,446.63000		5.44663	6,026.79000	6.02679		5,446.630	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,917.80000		7.91780	7,199.96000	7.19996		7,917.800	13.38	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,237.11000		3.23711	3,647.89000	3.64789		3,237.110	13.38	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.44719		119.46226		8.58663	118.31603		12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,839.26000		4.83926	4,340.81000	4.34081		4,839.260	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,421.30000		7.42130	8,069.08000	8.06908		7,421.300	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,876.02000		4.87602	4,375.02000	4.37502		4,876.020	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,372.75000		7.37275	8,017.98000	8.01798		7,372.750	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,912.46000		4.91246	4,408.92000	4.40892		4,912.460	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,323.97000		7.32397	7,966.66000	7.96666		7,323.970	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	9,343.47000		9.34347	8,596.08000	8.59608		9,343.470	13.12	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,569.95000		3.56995	3,968.79000	3.96879		3,569.950	13.12	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.46086		278.46086	277.10181	277.10181		0.00		0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,529.14000		1.52914	2,888.19000	2.88819		1,529.140		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,539.14000		1.53914	2,898.19000	2.89819		1,539.140		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,549.14000		1.54914	2,908.19000	2.90819		1,549.140		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.44406		104.82270	4.52500	104.75330		0.00	1.15	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	715.38000		0.71538	656.24000	0.65624		715.380	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	36.12000		0.03612	46.38000	0.04638		36.120	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	722.82000		0.72282	663.45000	0.66345		722.820	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	35.07000		0.03507	45.10000	0.04510		35.070	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	730.39000		0.73039	670.81000	0.67081		730.390	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	34.15000		0.03415	43.97000	0.04397		34.150	1.18	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.08036		106.20251	4.19362	106.13340		0.00	0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	513.19000		0.51319	464.79000	0.46479		513.190	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	111.87000		0.11187	132.58000	0.13258		111.870	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	517.60000		0.51760	468.98000	0.46898		517.600	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	110.22000		0.11022	130.71000	0.13071		110.220	0.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.76	Call	522.02000		0.52202		473.18000	0.47318	522.020	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	108.58000		0.10858		128.85000	0.12885	108.580	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.97345		103.27289		3.16237	103.20366		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	857.87000		0.85787		793.74000	0.79374	857.870	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	15.24000		0.01524		20.34000	0.02034	15.240	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	861.25000		0.86125		797.05000	0.79705	861.250	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	15.01000		0.01501		20.04000	0.02004	15.010	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	864.62000		0.86462		800.37000	0.80037	864.620	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	14.78000		0.01478		19.76000	0.01976	14.780	0.63	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.34049		209.34049		209.33801	209.33801			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	350.49000		0.35049		348.01000	0.34801	350.490	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	340.49000		0.34049		338.01000	0.33801	340.490	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	330.49000		0.33049		328.01000	0.32801	330.490	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.55	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.93767		107.49182		7.06288	107.09100		4.67	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	93.85000		0.09385		65.44000	0.06544	93.850	4.55	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,323.26000		3.32326		3,695.67000	3.69567	3,323.260	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	161.64000		0.16164		116.04000	0.11604	161.640	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,760.35000		2.76035		3,115.57000	3.11557	2,760.350	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	166.09000		0.16609		119.42000	0.11942	166.090	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,731.73000		2.73173		3,085.88000	3.08588	2,731.730	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	170.64000		0.17064		122.88000	0.12288	170.640	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,703.22000		2.70322		3,056.28000	3.05628	2,703.220	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	797.60000		0.79760		635.30000	0.63530	797.600	4.62	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,111.59000		1.11159		1,350.11000	1.35011	1,111.590	4.62	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.07563		104.74654		7.21126	104.34163		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	191.74000		0.19174		150.08000	0.15008	191.740	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,285.71000		4.28571		4,648.96000	4.64896	4,285.710	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	195.28000		0.19528		152.97000	0.15297	195.280	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,257.87000		4.25787		4,620.47000	4.62047	4,257.870	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	198.88000		0.19888		155.91000	0.15591	198.880	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,230.09000		4.23009		4,592.03000	4.59203	4,230.090	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,036.87000		1.03687		878.18000	0.87818	1,036.870	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,744.98000		1.74498		1,991.20000	1.99120	1,744.980	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,910.02000		1.91002		1,673.35000	1.67335	1,910.020	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	944.90000		0.94490		1,113.14000	1.11314	944.900	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.20383		106.20626		7.35168	105.79654		4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,114.62000		1.11462		959.58000	0.95958	1,114.620	4.33	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,131.53000		2.13153		2,386.21000	2.38621	2,131.530	4.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,464.93000		1.46493		1,668.31000	1.66831	1,464.930	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,703.97000		1.70397		1,497.63000	1.49763	1,703.970	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,452.30000		1.45230		1,654.54000	1.65454	1,452.300	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,719.04000		1.71904		1,511.56000	1.51156	1,719.040	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,734.17000		1.73417		1,525.55000	1.52555	1,734.170	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,439.75000		1.43975		1,640.85000	1.64085	1,439.750	4.39	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.36739		103.50989		7.53079	103.09263		4.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Call	1,112.91000		1.11291		963.00000	0.96300	1,112.910	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,474.28000		2.47428	2,741.63000	2.74163		2,474.280	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,122.89000		1.12289	972.03000	0.97203		1,122.890	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,458.24000		2.45824	2,724.64000	2.72464		2,458.240	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,132.93000		1.13293	981.11000	0.98111		1,132.930	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,442.26000		2.44226	2,707.70000	2.70770		2,442.260	4.16	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.07590		94.73365	9.20046	93.60395				0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,632.64000		2.63264	1,502.94000	1.50294		2,632.640		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	2,720.07000		2.72007	1,590.37000	1.59037		2,720.070		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	2,807.36000		2.80736	1,677.66000	1.67766		2,807.360		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			9.17418		95.98052	9.30258	94.83710				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,734.82000		1.73482	591.40000	0.59140		1,734.820		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	1,822.02000		1.82202	678.60000	0.67860		1,822.020		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	1,909.08000		1.90908	765.66000	0.76566		1,909.080		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			9.26878		93.06026	9.40125	91.90164				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	2,057.19000		2.05719	3,215.81000	3.21581		2,057.190		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	1,965.75000		1.96575	3,124.37000	3.12437		1,965.750		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	1,874.45000		1.87445	3,033.07000	3.03307		1,874.450		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.17667		104.45534	7.29963	103.94973			7.00	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	308.31000		0.30831	234.85000	0.23485		308.310		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,615.95000		3.61595	4,048.10000	4.04810		3,615.950		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	315.41000		0.31541	240.52000	0.24052		315.410		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,580.20000		3.58020	4,010.92000	4.01092		3,580.200		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	322.64000		0.32264	246.31000	0.24631		322.640		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,544.60000		3.54460	3,973.88000	3.97388		3,544.600		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.29947		105.83034	7.43030	105.31924				0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	327.30000		0.32730	263.08000	0.26308		327.300		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,410.83000		5.41083	5,857.71000	5.85771		5,410.830		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	332.88000		0.33288	267.74000	0.26774		332.880		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,374.86000		5.37486	5,820.82000	5.82082		5,374.860		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	338.54000		0.33854	272.47000	0.27247		338.540		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,338.98000		5.33898	5,784.01000	5.78401		5,338.980		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.41323		103.27342	7.55286	102.75605				0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,247.93000		2.24793	2,510.88000	2.51088		2,247.930		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,347.37000		2.34737	2,092.95000	2.09295		2,347.370		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,366.52000		2.36652	2,110.76000	2.11076		2,366.520		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,229.97000		2.22997	2,491.58000	2.49158		2,229.970		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,385.76000		2.38576	2,128.67000	2.12867		2,385.760		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,212.11000		2.21211	2,472.39000	2.47239		2,212.110		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,046.23000		3.04623	2,747.32000	2.74732		3,046.230		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,694.08000		1.69408	1,912.54000	1.91254		1,694.080		0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.54446		104.69723	7.69478	104.17083				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	6.99	Call	1,737.55000		1.73755		1,542.12000	1.54212	1,737.550	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,708.42000		3.70842		4,039.39000	4.03939	3,708.420	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,751.67000		1.75167		1,555.13000	1.55513	1,751.670	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,686.59000		3.68659		4,016.45000	4.01645	3,686.590	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,765.88000		1.76588		1,568.22000	1.56822	1,765.880	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,664.85000		3.66485		3,993.59000	3.99359	3,664.850	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,487.01000		3.48701		3,180.29000	3.18029	3,487.010	6.45	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,936.49000		1.93649		2,156.17000	2.15617	1,936.490	6.45	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.45309		99.57367		7.56446	99.05259		8.49	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	346.49000		0.34649		272.06000	0.27206	346.490	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,254.55000		4.25455		4,701.20000	4.70120	4,254.550	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	354.39000		0.35439		278.53000	0.27853	354.390	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,213.25000		4.21325		4,658.47000	4.65847	4,213.250	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	362.43000		0.36243		285.13000	0.28513	362.430	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,172.13000		4.17213		4,615.91000	4.61591	4,172.130	8.25	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.57209		100.88438		7.68941	100.35755		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	350.49000		0.35049		289.69000	0.28969	350.490	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,824.24000		6.82424		7,290.27000	7.29027	6,824.240	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	356.36000		0.35636		294.69000	0.29469	356.360	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,781.45000		6.78145		7,246.61000	7.24661	6,781.450	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	362.31000		0.36231		299.77000	0.29977	362.310	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,738.76000		6.73876		7,203.05000	7.20305	6,738.760	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.68339		98.64962		7.80730	98.11625		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,718.88000		2.71888		2,457.43000	2.45743	2,718.880	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,690.34000		2.69034		2,962.26000	2.96226	2,690.340	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,668.97000		2.66897		2,939.53000	2.93953	2,668.970	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,740.67000		2.74067		2,477.86000	2.47786	2,740.670	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,762.55000		2.76255		2,498.39000	2.49839	2,762.550	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,647.71000		2.64771		2,916.92000	2.91692	2,647.710	8.07	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.80306		100.00970		7.93471	99.46714		8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,290.17000		2.29017		2,074.44000	2.07444	2,290.170	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,228.07000		4.22807		4,554.90000	4.55490	4,228.070	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,307.43000		2.30743		2,090.58000	2.09058	2,307.430	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,202.99000		4.20299		4,528.70000	4.52870	4,202.990	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,324.77000		2.32477		2,106.80000	2.10680	2,324.770	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,178.01000		4.17801		4,502.60000	4.50260	4,178.010	7.96	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.61739		97.76683		7.73843	97.13181		9.57	0.00	0	10,350.00
R208	On 06/02/2014	Bond Future	6.74	Call	320.41000		0.32041		242.60000	0.24260	320.410	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,083.47000		5.08347		5,640.68000	5.64068	5,083.470	9.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.75	Call	328.12000		0.32812		248.71000	0.24871	328.120	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,035.27000		5.03527	5,590.88000	5.59088	5,035.270	9.29	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	336.31000		0.33631	255.24000	0.25524	336.310	9.29	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	4,987.59000		4.98759	5,541.54000	5.54154	4,987.590	9.29	0.00	0	0.00	
R208	On 08/05/2014	Bond Future			7.72375		95.65778	7.85031	95.01552		9.39	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Call	335.48000		0.33548	269.87000	0.26987	335.480	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Put	7,999.35000		7.99935	8,576.00000	8.57600	7,999.350	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	341.40000		0.34140	274.80000	0.27480	341.400	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	7,949.26000		7.94926	8,524.92000	8.52492	7,949.260	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	347.41000		0.34741	279.80000	0.27980	347.410	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	7,899.28000		7.89928	8,473.93000	8.47393	7,899.280	9.13	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			7.82214		96.99084	7.95468	96.34039		8.98	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	3,022.91000		3.02291	3,360.79000	3.36079	3,022.910	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	2,864.35000		2.86435	2,551.78000	2.55178	2,864.350	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	2,888.92000		2.88892	2,574.61000	2.57461	2,888.920	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	2,998.11000		2.99811	3,334.25000	3.33425	2,998.110	8.92	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	2,913.60000		2.91360	2,597.56000	2.59756	2,913.600	8.93	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	2,973.46000		2.97346	3,307.87000	3.30787	2,973.460	8.93	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Call	4,199.66000		4.19966	3,804.35000	3.80435	4,199.660	9.07	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Put	1,975.77000		1.97577	2,230.91000	2.23091	1,975.770	9.07	0.00	0	630.00	
R208	On 06/11/2014	Bond Future			7.93257		94.93157	8.07214	94.27040		9.10	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Call	2,309.82000		2.30982	2,055.95000	2.05595	2,309.820	8.89	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Put	4,689.33000		4.68933	5,096.63000	5.09663	4,689.330	8.89	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Call	2,329.22000		2.32922	2,073.87000	2.07387	2,329.220	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Put	4,659.70000		4.65970	5,065.52000	5.06552	4,659.700	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Call	2,348.72000		2.34872	2,091.89000	2.09189	2,348.720	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Put	4,630.19000		4.63019	5,034.53000	5.03453	4,630.190	8.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Call	4,878.31000		4.87831	4,469.56000	4.46956	4,878.310	9.19	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Put	2,225.38000		2.22538	2,477.80000	2.47780	2,225.380	9.19	0.00	0	1,520.00	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R209	On 06/02/2014	Bond Future			8.94443		76.50717	9.06867	75.57135		19.51	0.00	0	23,202.00	
R209	On 06/02/2014	Bond Future	8.54	Call	1,533.74000		1.53374	1,248.32000	1.24832	1,533.740	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	4,712.53000		4.71253	5,362.93000	5.36293	4,712.530	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	1,559.86000		1.55986	1,270.74000	1.27074	1,559.860	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	4,657.52000		4.65752	5,304.22000	5.30422	4,657.520	19.16	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	1,586.26000		1.58626	1,293.42000	1.29342	1,586.260	19.17	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	4,602.93000		4.60293	5,245.91000	5.24591	4,602.930	19.17	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.03300		74.36981	9.16082	73.42254		20.19	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	1,052.55000		1.05255	883.64000	0.88364	1,052.550	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	10,894.80000		10.89480	11,673.16000	11.67316	10,894.800	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	1,067.42000		1.06742	896.56000	0.89656	1,067.420	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	10,819.01000		10.81901	11,595.42000	11.59542	10,819.010	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	1,082.45000		1.08245	909.61000	0.90961	1,082.450	19.70	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	10,743.52000		10.74352	11,517.95000	11.51795	10,743.520	19.70	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.11587		75.40639	9.24738	74.44645		19.61	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,704.36000		4.70436	4,234.07000	4.23407	4,704.360	19.38	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	5,267.24000		5.26724	5,756.89000	5.75689	5,267.240	19.38	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,739.24000		4.73924	4,266.65000	4.26665	4,739.240	19.39	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	5,227.54000		5.22754	5,714.89000	5.71489	5,227.540	19.39	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.06	Call	4,774.23000		4.77423	4,299.36000	4.29936	4,774.230	19.39	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	5,188.07000		5.18807	5,673.14000	5.67314	5,188.070	19.39	0.00	0	0.00	
R209	On 06/11/2014	Bond Future			9.20373		73.30110	9.33937	72.32662		19.95	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Call	4,985.44000		4.98544	4,524.14000	4.52414	4,985.440	19.70	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Put	6,563.30000		6.56330	7,076.48000	7.07648	6,563.300	19.70	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Call	5,018.32000		5.01832	4,555.00000	4.55500	5,018.320	19.70	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Put	6,521.18000		6.52118	7,032.34000	7.03234	6,521.180	19.70	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Call	5,051.30000		5.05130	4,585.96000	4.58596	5,051.300	19.71	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Put	6,479.27000		6.47927	6,988.41000	6.98841	6,479.270	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			160.96415		160.96415	159.80763	159.80763			0.00	0	1,319.00	
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.49	Put	525.85000		0.52585	1,682.37000	1.68237	525.850		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.50	Put	535.85000		0.53585	1,692.37000	1.69237	535.850		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.51	Put	545.85000		0.54585	1,702.37000	1.70237	545.850		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			128.99768		128.99768	129.00296	129.00296			0.00	0	522.00	
R211	On 06/02/2014	Bond Future	128.99	Call	7.68000		0.00768	12.96000	0.01296	7.680		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	0.00000		0.00000	2.96000	0.00296	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.00	Put	2.32000		0.00232	0.00000	0.00000	2.320		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Put	12.32000		0.01232	7.04000	0.00704	12.320		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			131.65388		131.65388	131.16724	131.16724			0.00	0	21,791.00	
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R212	On 06/02/2014	Bond Future	132.99	Put	1,336.12000		1.33612	1,822.76000	1.82276	1,336.120		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	1,346.12000		1.34612	1,832.76000	1.83276	1,346.120		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	1,356.12000		1.35612	1,842.76000	1.84276	1,356.120		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			8.78649		87.52689	8.91105	86.57063		17.17	4,376,344.50	50	21,021.00	
R213	On 06/02/2014	Bond Future	8.29	Call	1,308.26000		1.30826	1,053.20000	1.05320	1,308.260	16.85	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.29	Put	5,282.12000		5.28212	5,983.32000	5.98332	5,282.120	16.85	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Call	1,331.88000		1.33188	1,073.23000	1.07323	1,331.880	16.85	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Put	5,223.06000		5.22306	5,920.67000	5.92067	5,223.060	16.85	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Call	1,355.79000		1.35579	1,093.53000	1.09353	1,355.790	16.86	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Put	5,164.40000		5.16440	5,858.40000	5.85840	5,164.400	16.86	0.00	0	0.00	
R213	On 08/05/2014	Bond Future			8.87940		85.14155	9.00769	84.17366		17.98	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.64	Call	1,022.52000		1.02252	857.72000	0.85772	1,022.520	17.56	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	11,273.14000		11.27314	12,076.23000	12.07623	11,273.140	17.56	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Call	1,036.88000		1.03688	870.17000	0.87017	1,036.880	17.56	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Put	11,197.80000		11.19780	11,998.98000	11.99898	11,197.800	17.56	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.66	Call	1,051.38000		1.05138	882.75000	0.88275	1,051.380	17.56	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.66	Put	11,122.72000		11.12272	11,921.98000	11.92198	11,122.720	17.56	0.00	0	0.00	
R213	On 07/08/2014	Bond Future			8.96745		86.32797	9.09966	85.34732		17.57	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Call	4,662.19000		4.66219	4,196.62000	4.19662	4,662.190	17.40	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Put	5,623.65000		5.62365	6,138.73000	6.13873	5,623.650	17.40	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Put	5,582.41000		5.58241	6,095.18000	6.09518	5,582.410	17.40	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Call	4,696.96000		4.69696	4,229.08000	4.22908	4,696.960	17.40	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Call	4,731.87000		4.73187	4,261.68000	4.26168	4,731.870	17.40	0.00	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Put	5,541.40000		5.54140	6,051.86000	6.05186	5,541.400	17.40	0.00	0	0.00	
R213	On 06/11/2014	Bond Future			9.06270		83.97997	9.19933	82.98422		17.80	0.00	0	0.00	
R213	On 06/11/2014	Bond Future	8.84	Call	5,086.85000		5.08685	4,620.74000	4.62074	5,086.850	17.62	0.00	0	0.00	
R213	On 06/11/2014	Bond Future	8.84	Put	6,747.87000		6.74787	7,277.51000	7.27751	6,747.870	17.62	0.00	0	0.00	
R213	On 06/11/2014	Bond Future	8.85	Call	5,120.08000		5.12008	4,651.94000	4.65194	5,120.080	17.62	0.00	0	0.00	
R213	On 06/11/2014	Bond Future	8.85	Put	6,705.49000		6.70549	7,233.10000	7.23310	6,705.490	17.62	0.00	0	0.00	
R213	On 06/11/2014	Bond Future	8.86	Call	5,153.41000		5.15341	4,683.25000	4.68325	5,153.410	17.63	0.00	0	0.00	
R213	On 06/11/2014	Bond Future	8.86	Put	6,663.30000		6.66330	7,188.89000	7.18889	6,663.300	17.63	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R214	On 06/02/2014	Bond Future			9.09706		76.96416	9.21632	76.04214		20.60	0.00	0	2,927.00	
R214	On 06/02/2014	Bond Future	8.99	Call	2,608.25000		2.60825	2,210.41000	2.21041	2,608.250	20.47	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	8.99	Put	3,452.66000		3.45266	3,976.84000	3.97684	3,452.660	20.47	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Call	2,643.85000		2.64385	2,242.21000	2.24221	2,643.850	20.47	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Put	3,408.70000		3.40870	3,929.08000	3.92908	3,408.700	20.47	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Call	2,679.71000		2.67971	2,274.26000	2.27426	2,679.710	20.48	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Put	3,365.15000		3.36515	3,881.72000	3.88172	3,365.150	20.48	0.00	0	0.00	
R214	On 08/05/2014	Bond Future			9.18487		74.69249	9.30759	73.75914		21.20	0.00	0	0.00	
R214	On 08/05/2014	Bond Future	8.99	Call	3,631.70000		3.63170	3,218.19000	3.21819	3,631.700	20.96	0.00	0	0.00	
R214	On 08/05/2014	Bond Future	8.99	Put	5,155.67000		5.15567	5,675.51000	5.67551	5,155.670	20.96	0.00	0	0.00	
R214	On 08/05/2014	Bond Future	9.00	Call	3,665.91000		3.66591	3,249.72000	3.24972	3,665.910	20.96	0.00	0	0.00	
R214	On 08/05/2014	Bond Future	9.00	Put	5,110.40000		5.11040	5,627.56000	5.62756	5,110.400	20.96	0.00	0	0.00	
R214	On 08/05/2014	Bond Future	9.01	Call	3,700.29000		3.70029	3,281.43000	3.28143	3,700.290	20.97	0.00	0	0.00	
R214	On 08/05/2014	Bond Future	9.01	Put	5,065.43000		5.06543	5,579.92000	5.57992	5,065.430	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	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R248	On 06/02/2014	Bond Future			9.15926		99.69923	9.27356	98.56770		0.00	0.00	0	10,220.00	
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.09	Put	697.50000		0.69750	1,829.03000	1.82903	697.500	0.00	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	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.10	Put	596.23000		0.59623	1,727.76000	1.72776	596.230	0.00	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	0.00	0	0.00	
R248	On 06/02/2014	Bond Future	9.11	Put	495.15000		0.49515	1,626.68000	1.62668	495.150	0.00	0.00	0	0.00	
R248	On 08/05/2014	Bond Future			9.24950		96.58967	9.36728	95.44433		0.00	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	0.00	0	0.00	
R248	On 08/05/2014	Bond Future	9.04	Put	2,100.24000		2.10024	3,245.58000	3.24558	2,100.240	0.00	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	0.00	0	0.00	
R248	On 08/05/2014	Bond Future	9.05	Put	1,998.11000		1.99811	3,143.45000	3.14345	1,998.110	0.00	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	0.00	0	0.00	
R248	On 08/05/2014	Bond Future	9.06	Put	1,896.17000		1.89617	3,041.51000	3.04151	1,896.170	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN		On 13/12/2013	Foreign Exchange Future	19,995.08000	19,995.08000	20,331.09000	20,331.09000			0.00	0	0.00

Total for Derivatives : **436,408,883.78** **42,070** **2 413 459.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.77288			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	6.74000	104.42700	6.74000	104.40789			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01842			0.00	0	50,000,000.00
AA05		On 22/03/2019	Spot Bond	8.38000	105.25770	8.38000	105.23383			0.00	0	3,800,000,000.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.86192			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.96249			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.24500	96.24035	9.24500	96.21673			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.09000	102.47311	7.09000	102.45338		1,066,336,000,000.00		150,400,000	471,900,000.00
AB07		On 07/03/2014	Spot Bond	5.19000	102.83541	5.19000	102.82101		2,079,114,000,000.00		400,600,000	1,210,300,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.28982			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.53500	105.59907	8.53500	105.57470			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	0.86000	135.36783	0.86000	135.35162		34,400,000,000.00		40,000,000	20,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.33000	130.74182	2.33000	265.27604		93,200,000,000.00		40,000,000	20,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89204			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29838			0.00	2,500,000,000	2,300,000,000.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.64741			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.13772			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.18929			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.22353			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.36372			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.45000	107.06739	7.45000	107.04576			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.24749			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.44000	103.85965	6.44000	103.84147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.77010			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.96156			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.81380			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.80127			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.87230			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07299			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.23107			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20193			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37350			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.47881			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.31000	129.62506		5.31000	129.59422			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.03000	125.40332		3.03000	125.38087			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.81000	116.60220		2.81000	116.58208			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.46000	100.34212		4.46000	100.32046			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.90000	101.57433		5.90000	102.52039			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.93500	115.68414		10.93500	115.65067			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12123			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24738			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.31640			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38289			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.11000	111.73936		4.11000	111.71621			0.00	0	25,000,000.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	43.76563		100.00000	43.65845			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.07000	163.25961		2.07000	163.23470			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.85358		2.76000	155.82694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.10000	167.48182	2.10000	167.45619				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.18000	165.99260	2.18000	165.96679				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.93125	72.61965	7.93125	72.59228				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.93125	72.61965	7.93125	72.59228				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	89.93000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.08359				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	91.06000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.90000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.40000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	86.50000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	86.01000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.73435				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.62952				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.53000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	5.98000	106.49273	5.98000	106.47558				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	86.87000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.34000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.30000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90752				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98000	113.38660	6.98000	113.36511				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64513				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	82.37000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.49000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000	93.05533	2.79000	100.14003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.82000		97.77941		2.82000	144.55898			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		111.80750		2.78000	192.09244			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	83.37000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53000		90.35907		9.53000	90.88588			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	91.44000			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	106.10983			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.73000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.66000		109.08199		9.66000	110.47982			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.60500		110.86916		9.60500	110.90257			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.81500		89.92083		8.81500	89.89953			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.01000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.80000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.70000		109.66854		9.70000	110.17387			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.17000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.23500		107.60732		8.23500	107.58334			56,821,500,000.00	6,900,000	46,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		6.69000	102.61582		6.69000	102.59718			267,600,000,000.00	40,000,000	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.79500	100.93977		8.79500	100.91603			4,043,941,000,000.00	459,800,000	265,100,000.00
ABS7	On 11/09/2026	Spot Bond		9.86000	94.06024		9.86000	94.03523			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.44000	105.68616		7.44000	105.66483			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.56000	129.93209		1.56000	129.91410			0.00	0	210,000,000.00
ABS12	On 07/12/2023	Spot Bond		2.14000	132.72263		2.14000	269.29649			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.80000	124.07000		0.80000	126.82230			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.05000	124.04433		2.05000	126.51684			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	33.21302		100.00000	33.13255			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.14000	106.20801		11.14000	106.17620			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.97621			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.61512		100.00000	2.60871			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.97555			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.96624			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.58732		100.00000	15.54915			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.97687			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.83925		11.00000	59.82214			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.97589		100.00000	9.95145			20,000,000,000,000.00	200,000,000	100,000,000.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.94442			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.97657			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	101.26640			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.40185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20599			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24681			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26477			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.34887			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.34887			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.36375			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17336			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.36375			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.33399			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.80004			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.15042			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.25535			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04051			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13260			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22237			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.26297			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.27927			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.24663			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.05087			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17337			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.25000	105.12863		9.25000	105.10223			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.07546			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.09000	103.07837		7.09000	103.05863			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.34675			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.43863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.16794			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	100.41014			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.21881			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.08960			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.11588			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.20594			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01705			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01705			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.41014			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.87721			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16509			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.15529			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.29475			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52395			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.29351			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.90294			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.03454			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.24831			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.62855			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.04872			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.21086			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.01331			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99531			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.18251			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05421			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02640			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08037			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18165			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12445			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05911			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07710			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	101.69541		10.23000	101.66738			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09491			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06729			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.50008			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	111.77312			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00941			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.32000	106.13419		9.32000	106.10778			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17668			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	110.11584		1.75000	110.22368			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07547			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07856			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15243			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.19304			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11183			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18492			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.14431			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.43999		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.20115		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.63101		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.18492		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.14802		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.21729		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.23851		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06714		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.09167		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.24350		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.23037		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32283		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.16056		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30986		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31472		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32283		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.45720		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.25795		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.25795		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	115.24506		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	116.06067		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.07932		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06794		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.98412		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.09883		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.10370			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.15243			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.08094			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88236			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.89141			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.16084			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37743			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.03044			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.63171		100.00000	8.61079			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.96416			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.96007			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.95733			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.57885			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.64382			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.73031			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.55362			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.87000	97.78293		7.87000	97.76219			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.73397			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.86565			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.29000	102.77117		8.29000	102.74812			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.30000	115.40436		9.30000	115.37555			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		62.44018		100.00000	62.28893			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.06000	110.07997		7.06000	110.05887			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		59.47113		100.00000	59.32706			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.25405		100.00000	12.22677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		3.07000	149.46941		3.07000	149.44256			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.81000	101.54564		4.81000	129.67413			96,200,000,000.00	20,000,000	10,000,000.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.09085			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13753			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.63490			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62697			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.57079			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.17107			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96276			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.79000	105.25303		8.79000	105.22815			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57765			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42333			0.00	60,000,000	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	91.13902		100.00000	90.91564			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.30719			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.00500	109.57787		7.00500	109.55714			29,421,000,000.00	4,200,000	4,200,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.01755			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.91990			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.42000	103.07645		6.42000	103.05855			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.68500	105.36467		8.68500	105.34006			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.26742			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.85889	104.88184		10.85889	103.69594			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.74958	102.64919		10.74958	102.24678			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.80538	102.51914		10.80538	102.16629			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34953			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.86118	102.49494		10.86118	102.06652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond		11.89449	101.25382		11.89449	101.23275			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.38343			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.38343			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.38350			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.10889	101.32267		11.10889	101.37705			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.01943	103.61783		11.01943	102.12218			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.74958	102.64919		10.74958	102.24678			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.99736	102.78316		10.99736	102.25231			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.22418	96.06094		10.22418	101.63148			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30890			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.29174			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.29174			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21799			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		10.41622	101.72749		10.41622	101.59306			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.46000	100.44549		11.46000	100.41465			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	69.44562		10.22500	97.79440			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.18017			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.54945		12.22500	101.25426			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.27164			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.19000	63.91511		11.19000	100.38294			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.23140			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26493			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	101.21530			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91530			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.28151			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81347			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	101.28151			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.85889	105.18908		13.85889	104.06854			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20833	102.48147		15.20833	102.45570			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.10324	102.27171		14.10324	102.13320			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.69906			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.69906			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.69906			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.76558			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.56367		100.00000	11.54173			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.15101		100.00000	21.09977			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.24980		100.00000	19.20317			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.88259		100.00000	11.85381			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.88259		100.00000	11.85381			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.36662		100.00000	14.33181			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.44843		100.00000	12.41827			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	75.57143		100.00000	75.42383			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.51048			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.38386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41771			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000		5,420,000,000,000,000.00	54,200,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.04000	105.38433		2.04000	171.83174			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.22000	96.34669		8.22000	140.30712			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.22000	97.67672		8.22000	140.63146			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.60500	96.76128		8.60500	96.73889			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.24420			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01819			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	101.39208			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10711			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	82.14286		100.00000	81.95991			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.88000	98.29142		7.88000	98.27044			0.00	0	360,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.48320			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52038			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53217			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57142			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61064			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.72006			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.23828		100.00000	9.21590			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33860			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36561			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36831			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40067			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44377			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.03880		100.00000	9.01690			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.03880		100.00000	9.01690			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10357			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19957			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22575			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.28500	103.05143		8.28500	103.02832			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30427			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44368			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.46333		100.00000	6.44750			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.46333		100.00000	6.44750			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.76500	105.96133		5.76500	105.94497			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.39669			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.86088			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.38953			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.75347			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.97064			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.96481			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96844			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96663			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96334			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.92969			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17346			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.63473		100.00000	14.59927			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		100.00000	2.22642		100.00000	2.20971			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.24000	106.78206		6.24000	106.76393			24,336,000,000.00	3,900,000	13,900,000.00
CBL08	On 02/11/2016	Spot Bond		9.33500	112.73276		9.33500	112.70435			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.57931			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.83822			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.03500	103.61147		9.03500	103.58617			85,832,500,000.00	9,500,000	689,500,000.00
CBL12	On 06/09/2018	Spot Bond		11.10000	103.10929		11.10000	103.07852			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.46465			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.35000	104.21507		11.35000	104.18381			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.25680			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.22500	100.68102		9.22500	100.65594			553,500,000,000.00	60,000,000	100,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.84834			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.79000	99.64498		11.79000	99.61397			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.27727			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.68545			0.00	0	1,000,000,000.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.22762			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.14000	92.68350		10.14000	92.65818			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.05000	120.41222		10.05000	120.37997			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.90000	116.17346		9.90000	116.14279			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.24000	115.30923		9.24000	115.28047			4,464,768,000,000.00	483,200,000	3,241,600,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.03095			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.58500	102.66381		11.58500	102.63187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12		On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.11270			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.39568			0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.99645			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.14633			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.70345			0.00	0	4,000,000,000.00
CIG02		On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.75408			0.00	0	3,000,000,000.00
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96718			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96754			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96561			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.50022			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.48173			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.48173			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03488			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	86.21341		100.00000	86.01792			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	86.21341		100.00000	86.01792			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	86.21341		100.00000	86.01792			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.20602			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	86.21341		100.00000	86.01792			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.50993			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60052			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.87909		10.11000	103.85125			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60052			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79443			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	106.57945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191		On 23/08/2016	Spot Bond	2.76000	100.66514	2.76000	114.11913			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	106.06081			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	111.08432	3.14000	114.05393			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.82539	8.25000	101.80266			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	101.60052			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.60052			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	119.07959	3.10000	113.65559			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.92524	2.40000	113.51043			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.75071			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.64838			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.62465			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.63345			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.04000	102.00559	8.04000	101.98350			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.70272			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.69214			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54054			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55224			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.09000	102.14011	8.09000	102.11786			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.09000	102.14011	8.09000	102.11786			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	8.14000	105.31504	8.14000	105.29208			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.23869			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.37906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.57792			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.57792			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.80213		100.17539	68.63336			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.73114			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.02037			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25761			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89648			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88881			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.20923		9.35000	102.18385			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.20923		9.35000	102.18385			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89641			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89609			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	99.82124			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12275			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.82492			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95555			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95555			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95555			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95555			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95555			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.98202			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02594			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02594			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02594				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02594				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03329				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.12000	103.64789	9.12000	103.62236				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.46092				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01737				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06589				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06589				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.35156				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42646				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.82619				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67103				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13619				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12808				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14890				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.94789				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.87247				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.87229				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14563				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	106.06097				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36310				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.02154				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93490				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09558				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28229			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28229			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28229			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.15087			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.56588			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49861			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.19477			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18010			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.09200			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18010			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.93186			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.33175			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.09229			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.09229			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.08405			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	103.01231			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	119.12512			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	118.27718			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	118.81313			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	115.60027			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	115.73738			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	119.28378			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.10637			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.81000		94.53647		10.81000	92.94154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.33000	93.95578		11.33000	94.46374			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03021			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.34228			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.10373			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49326			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39705			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.43718		8.80500	100.45328			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16056			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49882			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	101.22063			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.24497			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.33904			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.25795			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80800			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80800			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80800			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40199			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95937			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.46975			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03021			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	101.43749			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.57704			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03694			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.81355			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.04124			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.73765			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.77573			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42160			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.14676			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.59988			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64141			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.40054			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.84913			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.84913			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		100.00000	0.83584		100.00000	100.00000		3,060,000,000,000,000.00	30,600,000,000	15,300,000,000.00	
CLN42	On 18/04/2028	Spot Bond		7.01000	37.05392		7.01000	37.66749			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	142.81176			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.60500	96.76128		8.60500	129.20261			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.22000	31.97052		8.22000	140.30712			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.22000	32.36736		8.22000	140.63146			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.59806			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.48347			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81392			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81392			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16356			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18158			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18492			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49326			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06470			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.59000	110.27107		8.59000	106.78798			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.68500	105.28552		8.68500	105.26106			3,176,973,000,000.00	365,800,000	872,900,000.00
COJ05		On 05/06/2023	Spot Bond	10.05000	118.62028		10.05000	118.58851			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.94000	110.18289		7.94000	110.15945			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.64000	107.59998		9.64000	107.57199			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.12000	95.15742		10.12000	95.13161			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.95000	95.94998		10.95000	95.92188			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.95000	93.61304		10.95000	93.58577			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.82334			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.83738			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44421			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.31445			0.00	0	0.00
CPL018		On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.86001			0.00	0	0.00
CPL019		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45645			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.50000	90.78309		12.50000	94.02210			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	10.36865		100.00000	10.33591			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.35301			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	7.96000	98.27900		7.96000	97.35871			0.00	0	0.00
DENG48		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.31149			0.00	0	0.00
DLTC01		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.96701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	98.24459			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.20719			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.23858			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30218			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.82000	125.43780		6.82000	117.95047			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.22500	108.54152		8.22500	108.51775			212,205,000,000.00	25,800,000	4,035,800,000.00
DV23	On 27/02/2023	Spot Bond		8.76000	110.04417		8.76000	110.01853			2,177,736,000,000.00	248,600,000	9,386,300,000.00
DVF16	On 19/11/2016	Spot Bond		100.00000	16.91011		100.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.88000	132.86177		7.88000	132.83387			0.00	0	1,923,400,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.14187			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.90242			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.06244			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.16873			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.79522			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.83438		0.10000	132.28031			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.19000	114.43528		2.25000	113.59072			0.00	0	2,200,000,000.00
EL29	On 19/11/2029	Spot Bond		2.26000	101.27786		2.26000	101.26185			0.00	0	600,000,000.00
EL30	On 29/07/2030	Spot Bond		2.33000	101.14737		2.33000	101.57751			0.00	0	21,600,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.54000	108.22992		9.54000	108.20252			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.39000	108.96341		9.39000	108.93579			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.00000	100.75414		10.00000	100.72698			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.62000	89.38418		10.62000	98.09041			7,434,000,000,000.00	700,000,000	700,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.30281			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.42083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08226			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.18436			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	60.78776		100.00000	60.63888			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	99.72900		100.00000	99.45946			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	96.89146		100.00000	96.64174			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	91.51443		100.00000	91.29757			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	3,200,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.59886		3.00000	126.57629			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.00000	107.72540		11.00000	107.69405			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.98782			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.53041			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.85903			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.71000	84.06718		9.71000	97.25949			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.89941			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.01995			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01817			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01870			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.02036			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02068			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01664			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01726			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01724			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01803			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.01774				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.48000		103.82784	6.48000	103.80964				0.00	0	202,500,000.00
ES18	On 20/04/2018	Spot Bond	7.50500		107.23185	7.50500	107.21014			24,766,500,000.00		3,300,000	18,824,830,000.00
ES23	On 25/01/2023	Spot Bond	8.41500		113.17980	8.41500	113.15445			5,291,352,000,000.00		628,800,000	24,720,400,000.00
ES26	On 02/04/2026	Spot Bond	8.81500		93.86041	8.81500	93.83817			8,058,673,000,000.00		914,200,000	11,781,200,000.00
ES33	On 15/09/2033	Spot Bond	9.51500		83.52616	9.63500	82.59952			8,239,038,500,000.00		865,900,000	91,896,000,000.00
ES42	On 25/04/2042	Spot Bond	9.87500		87.56951	9.87500	87.54632			1,975,000,000,000.00		200,000,000	12,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.89385				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.59810				0.00	0	300,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.99651				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.85937				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.08334				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.75551				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.69688	100.00000	10.67096				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.40965	100.00000	10.38443				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.73130				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.80938				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.96545				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.12137				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.94000		103.23365	6.94000	103.21419			1,143,712,000,000.00		164,800,000	922,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.19000		100.76306	9.19000	100.73832				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.12384				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.12376				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.48301				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.70119				0.00	80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond		10.99000	108.81686		10.99000	108.78506			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.69428			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	124.78077		2.15000	125.59851			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.17000	132.40745		2.17000	268.65676			130,200,000,000.00	60,000,000	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.50000	97.03752		2.50000	103.04149			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.80000	98.01102		2.80000	144.90148			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.67000	113.61126		2.67000	195.19199			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.25000	112.90086		7.25000	112.87865			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.03900	58.07859		8.03900	57.37083			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49500	37.08047		9.49500	36.17280			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.82706		9.73000	34.90884			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.62676			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.82812			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.10418			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.64195			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.83325			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.83325			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.96803			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.83630			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41830			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67541			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20608			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33997			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.52616			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.64929			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32283			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63038			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76766			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25308			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.62199			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95952			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29851			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54308			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85154			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39090			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48806			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75636			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62553			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.83541			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95146			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75152			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69501			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51233			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48321			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87733			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85315			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88056			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58513			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.68799		100.09221	13.65444			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16381			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.23610			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41150			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.59750			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.84769			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.41530			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30723			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	101.32359			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.19460			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22550			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.65462			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13586			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11914			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20115			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.72999		13.22500	51.71150			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12319			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12482			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.72823			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.18330			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	88.18706		3.74500	91.21896			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.24172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.24172			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.95787			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03021			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.41342			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.15418			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.16056			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12970			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.29148			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.35039			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.14505			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.28804			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.47745			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.57380			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.70674			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.59305			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31207			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30398			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.58097			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.09994			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43635			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	119.43451		3.39000	114.82170			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33007			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34475			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	109.39868		3.37000	114.98690			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.14000	99.06033		1.14000	120.43478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.39000	106.43539		3.39000	114.82170			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.12000	104.66347		2.12000	121.81502			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.19000	103.65008		2.19000	125.29155			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49691			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.36936			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.85299			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.88779			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14067			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32031			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.38713			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.56172			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.49977			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26282			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.71373			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26120			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.63723			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.71432			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.29386			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.10958		100.00000	9.08726			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	11.16496		100.00000	11.12971			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.26000	140.70503		4.26000	140.67517			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.75998			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.52511			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.00199			0.00	0	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.06334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.83910			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.92853			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.81596			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		127.18658		2.68000	258.05997			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		132.30259		2.18000	268.44395			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		125.01234		2.90000	253.64697			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		102.52841		2.52000	122.26620			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.40707			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		126.53601		2.05000	122.64838			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57047			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81736			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.27675			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.05249			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		91.34427		2.95000	91.32823			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.01321		104.97509	14.97481			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.43105		101.07593	19.38300			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.84303		100.44759	10.81636			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.06647			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.70401		100.76967	17.66036			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		101.23964		2.50000	101.22302			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	101.01091			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.69261			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.12944		2.46000	103.44909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.23001			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.49000	95.84529		2.49000	103.14323			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.76248			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.38000	130.22254		2.38000	334.77967			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79237			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21358			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.20041			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18992			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.59960			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.44654			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.94901			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.79015			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.76500	103.91820		5.76500	103.90189			0.00	0	120,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.24000	104.72600		6.24000	104.70822			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.26000	103.29755		7.26000	103.27720			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.81500	103.75490		7.81500	103.73293			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.00000	110.16910		8.00000	110.14536			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.59000	102.00986		8.59000	101.98616		6,080,861,000,000.00	707,900,000	409,100,000.00	
FRX20		On 01/10/2020	Spot Bond	8.87000	106.09271		8.87000	100.55197			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.58000	90.62809		9.58000	90.60467			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.69000	111.87108		9.69000	111.84216			0.00	0	1,000,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.55000	94.05492		10.55000	94.02866		1,899,000,000,000.00	180,000,000	100,090,000,000.00	
FRX45		On 14/04/2045	Spot Bond	10.55500	77.54800		10.55500	77.52609			0.00	0	0.00
FS1A1		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.91022			0.00	0	0.00
FS1A2		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.96087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.00179			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.01814			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.05898			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.12434			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.17335			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.38557			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.14879			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75440			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.03500		102.31375		9.03500	102.28892			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	100.29271			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.59333			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978		2,717,400,000,000,000.00	27,174,000,000	27,174,000,000.00	
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.97792			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.24063			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.24007			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.23840			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.24172			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.64570			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.84094			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.41314			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.42318			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.44257			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.46660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.49992			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	101.30685			0.00	0	791,000,000.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94208			0.00	35,000,000	35,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.63037			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.30685			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.94973			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.25819			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.83583			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.11444			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56070			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56496			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22109			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.26350			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.32130			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.38053			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26344			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.53666			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond	7.62728	102.47792		7.62728	101.47243			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.56417			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.98039		102.49755		7.98039	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	100.59953			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.43114		102.52789		8.43114	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	100.64270			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	100.62669			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.72054			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.74885			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.02000		111.77430		8.02000	111.75042			1,722,696,000,000.00	214,800,000	3,065,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95000		134.74013		1.95000	273.39143			0.00	0	13,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000		137.85609		1.93000	273.82686			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53500		100.23537		9.53500	100.20999			11,476,326,000,000.00	1,203,600,000	720,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.55500		100.01875		9.55500	99.99338			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		37.85777		100.00000	37.68946			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.01897		100.00000	10.96998			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		48.51564		100.00000	48.15148			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		24.25782		100.00000	24.07574			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		12.12891		100.00000	12.03787			80,000,000,000,000.00	800,000,000	200,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		8.83883		100.00000	0.00000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80500		110.40479		1.85000	109.89563			65,609,692,300,000.00	36,348,860,000	87,037,430,000.00
I2038	On 31/01/2038	Spot Bond	2.32000		106.97824		2.35000	106.37256			25,239,662,336,000.00	10,879,164,800	33,534,029,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond		2.45500	102.81346		2.45500	102.79669			283,061,500,000,000.00	15,300,000,000	78,350,000,000.00
I2050	On 31/12/2050	Spot Bond		2.39000	111.47599		2.39000	111.45808			1,434,000,000,000.00	600,000,000	26,800,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.14000	105.89727		7.14000	105.87674			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.40342			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.35776			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.19074			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.36623			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.61500	102.24405		6.61500	102.22590			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.64000	105.61754		7.64000	105.59566			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.38500	107.51295		8.38500	107.48856			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.54500	101.46449		6.54500	101.44678			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.49287			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01610			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.11000	112.03927		4.11000	112.01614			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.46000	104.07078		7.46000	104.05007			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.24513			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.26131			0.00	60,000,000,000	65,000,000,000.00
IBL34	On 31/01/2017	Spot Bond		0.96000	105.59532		0.96000	126.20249			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.12000	105.55198		2.12000	125.87321			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.50588			0.00	200,000,000	1,600,000,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.65274			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.05500	103.73314		8.05500	103.71064			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26022			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.07043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.06391			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.62000	100.80086		8.62000	100.77762			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.11000	93.88985		9.11000	93.86712			43,728,000,000.00	4,800,000	34,800,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.29518			0.00	892,800,000	440,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.13500	85.58843		8.13500	98.06070			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.16000	100.58337		9.16000	102.37505			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31075			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.32108			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.40000	100.38517		7.40000	101.81013			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.40000	99.72470		8.40000	101.31927			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00271		100.00000	0.00271			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46018			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.48302			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.79000	103.05846		8.79000	98.33263			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.43510		5.00000	100.42148			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.43510		5.00000	100.42148			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.51438		5.00000	101.50076			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.43510		5.00000	100.42148			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.73572		4.00000	100.72470			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.01839			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.93857			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.17772			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.58315		9.20000	108.55632			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.00415			0.00	123,300,000	41,100,000.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.00415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02001			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.59641		100.00000	8.57535			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.44164			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21728			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11059			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.14000	101.30795		9.14000	101.28294			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.38002			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.07842			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05920			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.43669			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	5.70223		100.00000	5.68443			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.25000	99.91377		5.25000	99.81336			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.25000	99.81336		5.25000	99.71315			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.25000	99.71315		5.25000	99.61315			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.35000	99.30135		5.35000	99.20028			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.35000	99.20028		5.35000	99.09942			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.45000	99.08274		5.45000	98.98023			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.45000	98.98023		5.45000	98.87794			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.45000	98.87794		5.45000	98.77586			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.45000	98.77586		5.45000	98.67398			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.31213			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.09984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.14626			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.85889	103.92079		10.85889	103.06405			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.85889	101.78845		10.85889	101.66909			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.20739			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.84941			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18140			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.84707		6.50000	100.82936			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28229			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86787			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01525			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01525			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11792			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21666			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.16265			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.27443			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06407			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.12667			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55424			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59027			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.22107			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.39295			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92086			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.14229			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16804			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.15809			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.89775			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.16278			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.52688			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	100.00000		1.82431	100.00000		1.77866			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		100.25207	100.00000		99.98474			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.21798			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.86498			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		66.66668	100.00000		66.66667			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		98.38275	100.00000		98.11828			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		88.16425	100.00000		87.95181			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.59418			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64423			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65882			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.66859			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.15000		102.79899		8.15000	102.77643			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	5.89000		102.38861		5.89000	102.37242			35,929,000,000.00	6,100,000	6,100,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.40451			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.63500		105.09724		8.63500	105.07271			616,539,000,000.00	71,400,000	121,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.78280			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.75411			0.00	40,000,000	20,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.84574			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.23106			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32000		107.58096		8.32000	107.55700			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.39313			0.00	20,000,000	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
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.60251			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		97.54252		3.21000	116.31833			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.98000		93.98134		3.98000	126.21958			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.00432			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.81389			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.77780			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.42509			0.00	60,000,000	30,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.10065			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		89.53062		3.85000	90.29437			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		89.45598		3.85000	96.45842			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.53107			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.04019			0.00	0	3,800,000,000.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.05920			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.69000		107.67563		11.69000	107.64185			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.45446			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.98000		92.98396		3.98000	126.21958			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37097			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.52660			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	100.00000		42.11740		100.00000	100.00000			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000		99.98562		5.25000	99.88506			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.25000		99.88506		5.25000	99.78471			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000		99.78471		5.25000	99.68456			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.25000		99.68456		5.25000	99.58461			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000		99.27246		5.35000	99.17144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA403	On 16/01/2014	Spot Bond		5.35000	99.17144		5.35000	99.07064			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.45000	99.05343		5.45000	98.95098			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.45000	98.95098		5.45000	98.84875			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.45000	98.84875		5.45000	98.74673			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.13341			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37907			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.40132			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.37386			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79322			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.13842			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32548			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32689			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12229			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32407			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.98430			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.94416			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.41223			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65891			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66380			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67357			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.62959			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53274			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37902			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	100.00000		9.17815	100.00000	9.10926				0.00	0	16,000,000,000.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.37487				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.17425				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		95.44066	100.00000	95.19468				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		76.03306	100.00000	75.82418				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		67.46765	100.00000	67.34317				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.37550				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.72249	100.00000	39.62626				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.64931				0.00	400,000,000	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.73657	100.00000	16.69603				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.68525				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		36.99026	100.00000	36.71262				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.85776	100.00000	51.69586				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.63264				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.40671				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.60000		140.09880	8.60000	140.06621				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.42127				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.16554				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.34311				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.63500		99.02018	8.63500	98.99743			310,860,000,000.00		36,000,000	136,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.78500		68.69104	8.78500	96.88802			0.00		0	0.00
LGL04	On 14/08/2020	Spot Bond	9.26000		99.81384	9.26000	101.92155			32,410,000,000.00		3,500,000	23,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.85984				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.39000		103.42367	11.39000	103.39238				0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.04209			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.19798			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.21253			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.22994			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.27793			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.70007			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.25672			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.58270			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.00494			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76150			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	71.99211	100.00000	71.85039				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	37.96099	100.00000	37.67702				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	36.99026	100.00000	36.71262				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.16648			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.65887			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.09253			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73569			0.00	2,000,000,000	2,000,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57980			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.31244			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.04055			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13435			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.76612			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22804			0.00	300,000,000	100,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07415			0.00	2,100,000,000	1,050,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.11069			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.12126			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.40453			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	85.56790		100.00000	85.37119			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	81.76824		100.00000	81.58853			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	89.08119		100.00000	88.86960			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	61.08661		100.00000	60.93700			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.09951		100.00000	38.00721			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.51107		100.00000	15.47308			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	37.86881		100.00000	37.77607			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.54000	102.96159		8.54000	102.93794			21,350,000,000.00	2,500,000	172,500,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.32150			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12063			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.22105			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71638			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.72199			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75003			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.53839			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.66736			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.87000	102.88998		7.87000	102.86815			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.61000	106.45832		8.61000	106.43394			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.46500	106.77389		9.46500	106.74706			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.18000	108.16367		5.18000	108.14856			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.00994			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	9.46000	105.10689		9.46000	105.19435			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.19000	103.72777		7.19000	103.70753			43,140,000,000.00	6,000,000	4,076,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.51014			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.79500	99.73561		8.79500	104.09330			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44366			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.49500	99.74327		8.49500	103.95251			45,023,500,000.00	5,300,000	175,300,000.00
MTN02	On 13/07/2014	Spot Bond	6.31000	106.00489		6.31000	105.98700			87,078,000,000.00	13,800,000	103,800,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.24000	106.52541		7.24000	106.50482			289,600,000,000.00	40,000,000	1,470,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.44000	108.76830		8.44000	108.74387			243,072,000,000.00	28,800,000	88,800,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.84796		100.89771	5.83368			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.92703		100.61875	5.91260			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	100.01284			0.00	89,663,300	13,821,100.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01429			0.00	51,000,000	17,000,000.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01576			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01709			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01761			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.02601			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.03556			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.24533		100.00000	0.24474			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.24533		100.00000	0.24474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.97000	95.70123		8.97000	95.67804			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.09000	100.49644		7.09000	101.75025			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69221			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.80591			0.00	0	4,500,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.10383			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.55773			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.83104			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.82927			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40193			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.84000	108.14451		6.84000	108.12443			0.00	0	730,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.62390			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.46000	115.45459		8.46000	115.42818			63,450,000,000.00	7,500,000	37,500,000.00
NBK4	On 28/10/2024	Spot Bond		10.77500	32.65435		10.77500	32.64520			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.39000	103.85641		7.39000	103.83571			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54450			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.57577			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.40500	101.97606		6.40500	101.95854			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11874			0.00	354,300,000	118,100,000.00
NBK9A	On 23/03/2016	Spot Bond		7.59000	105.21096		7.59000	105.18931			73,623,000,000.00	9,700,000	19,700,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99818			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	99.88799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01744			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.84434			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68545			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.49754			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.30714			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.41214			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	100.45943			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.50336			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.38750			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73206			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.42068			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.33504			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20633			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.80030			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.07235			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.10391			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03853			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.77894			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99847			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98663			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98581			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.09000	105.91661		8.09000	105.89341			0.00	0	3,300,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.54695			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.44000	103.21929		5.44000	103.20409			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66235			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.88500		111.67913		11.88500	111.64410			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.54234			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.80167			0.00	1,800,000,000	900,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.19000		161.53987		2.19000	161.51476			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.51000		107.21351		8.51000	107.18922			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.09128			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.50567			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.50567			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.14000		108.84945		9.14000	106.21589			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.95026			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.20391			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.95310			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.95351			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.95153			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.34000		108.86080		9.34000	107.45861			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.94956			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.95158			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.95031			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.54000		108.87247		9.54000	106.13792			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.94635			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94876			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.94951			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93401			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.93896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.94789				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.59000		102.64140	6.59000	102.62340				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.28000		121.84311	8.28000	121.81610				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.72000		122.27910	8.72000	122.25028				0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500		165.13004	2.08500	168.40680				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.28000		129.59896	9.28000	129.56685				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.58131				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.56572				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.60809				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.33139				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.13464				0.00	300,000,000	120,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.05413				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.77638				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	102.29708				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.79452	100.00000	18.74899				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		27.83882	100.00000	27.77137				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.37000		105.15226	6.37000	105.13415			1,866,410,000,000.00		293,000,000	165,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.01690	100.00000	8.99506				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
PCF03	On 06/04/2015	Spot Bond	100.00000		42.98075	100.00000	42.87662				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.43764				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.08103				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.24959				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.08071				0.00	300,000,000	300,000,000.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.29550				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10251			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00562			0.00	300,000,000	100,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.47164			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04852			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.02941			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.14710			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.09194			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.05200			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.21340			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.14404			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.09369			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.28665			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.20477			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.14229			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.36832			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.38021			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.38555			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.39744			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.44848			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.46034			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06653			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37005			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.14000	108.22114		6.14000	108.20305			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.06000	95.99636		5.06000	95.98311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	8.02000	38.66386		8.02000	38.65555			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.02000	115.13698		6.14000	114.89697		6,015,013,032,000,000.00	99,171,600,000	35,718,650,000.00	
R158		On 15/09/2015	Spot Bond	6.14000	114.91617		6.14000	114.89697			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.04000	89.74816		6.04000	89.73341			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.14000	121.21832		6.14000	121.19807			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.97000	84.72549		5.97000	84.71172			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.08000	123.67262		8.20000	122.56733		6,859,991,274,488,000.00	49,008,821,100	92,880,964,400.00	
R187P		On 21/12/2026	Spot Bond	7.94000	36.10162		7.94000	36.09394			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.86000	33.76122		7.86000	33.75411			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.62000	280.72447		1.68000	279.34162		9,222,055,740,000.00	5,692,627,000	42,649,127,000.00	
R201		On 21/12/2014	Spot Bond	4.62500	107.94236		4.69000	107.85846		249,925,750,000,000.00	54,038,000,000	66,470,000,000.00	
R202		On 07/12/2033	Spot Bond	2.18000	209.81148		2.18000	209.77892		10,679,957,122,000.00	4,899,062,900	81,781,964,300.00	
R2023		On 28/02/2023	Spot Bond	7.79500	101.42252		7.92000	100.59174		1,696,286,939,982,000.00	17,612,179,600	44,208,196,200.00	
R203		On 15/09/2017	Spot Bond	6.82000	106.22428		6.93500	105.81316		2,315,765,100,000,000.00	39,555,000,000	56,701,900,000.00	
R2030		On 31/01/2030	Spot Bond	8.85000	95.82364		8.85000	95.14973		67,260,000,000,000.00	7,600,000,000	03,800,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.11000	96.71641		9.11000	96.69300		912,639,800,000,000.00	00,180,000,000	11,380,000,000.00	
R204		On 21/12/2018	Spot Bond	7.07500	107.20598		7.19000	106.69119		2,601,183,763,687,500.00	67,658,482,500	10,626,759,100.00	
R2048		On 28/02/2048	Spot Bond	9.18500	97.41570		9.18500	97.39154		7,436,905,289,000,000.00	09,679,400,000	63,899,600,000.00	
R206		On 15/01/2014	Spot Bond	5.13000	102.93980		5.12500	102.92624		107,360,640,000,000.00	20,928,000,000	66,650,000,000.00	
R207		On 15/01/2020	Spot Bond	7.35500	101.99567		7.46000	101.46630		1,992,915,213,000,000.00	70,960,600,000	25,535,462,400.00	
R208		On 31/03/2021	Spot Bond	7.52500	96.61396		7.64000	95.97281		800,133,397,490,000.00	06,330,019,600	34,744,060,100.00	
R209		On 31/03/2036	Spot Bond	8.86500	75.60501		8.98500	74.66960		2,902,808,701,350,000.00	27,445,990,000	04,253,700,000.00	
R210		On 31/03/2028	Spot Bond	2.02000	159.04817		2.08000	157.88284		86,009,519,804,000.00	42,578,970,200	27,276,485,100.00	
R211		On 31/01/2017	Spot Bond	0.26000	128.95435		0.26000	128.94106		254,161,544,000.00	977,544,400	26,227,544,400.00	
R212		On 31/01/2022	Spot Bond	1.50000	131.72464		1.55000	131.22495		14,574,346,800,000.00	9,716,231,200	08,024,665,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.70000	86.49479		8.82000	85.53766			2,409,081,330,000,000.00	76,905,900,000	84,093,100,000.00
R214	On 28/02/2041	Spot Bond		9.13000	75.15334		9.13000	75.13481			992,125,145,000,000.00	08,666,500,000	97,972,800,000.00
R225C	On 15/03/2014	Spot Bond		4.55000	98.58670		4.55000	98.57458			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.66000	96.30338		4.66000	96.29113			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.20000	92.26960		6.20000	92.25404			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.04000	89.74816		6.04000	89.73341			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.96000	87.27418		5.96000	87.26002			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.97000	84.72549		5.97000	84.71172			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.72500	99.60030		4.72500	99.58746			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.74500	97.29525		4.74500	97.28279			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.69500	95.09079		4.69500	95.07873			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.11000	90.90315		6.11000	90.88820			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.98000	88.44073		5.98000	88.42649			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.96000	85.91624		5.96000	85.90245			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.02000	83.28023		6.02000	83.26674			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.91000	78.38640		6.91000	78.37185			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.96000	75.61918		6.96000	75.60505			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.19500	72.31966		7.19500	72.30569			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.17500	69.87687		7.17500	69.86341			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.15500	67.52963		7.15500	67.51666			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.14500	65.23551		7.14500	65.22300			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.42000	61.89446		7.42000	61.88214			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.40000	59.76192		7.40000	59.75005			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.56000	56.95939		7.56000	56.94785			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.53000	55.01318		7.53000	55.00207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond		7.50000	53.14885		7.50000	53.13816			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.47000	51.36256		7.47000	51.35227			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.43000	49.69659		7.43000	49.68669			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.39000	48.10324		7.39000	48.09370			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.14000	42.97624		8.14000	42.96687			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.10000	41.47184		8.10000	41.46285			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.06000	40.03553		8.06000	40.02689			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.02000	38.66386		8.02000	38.65555			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.98000	37.35358		7.98000	37.34559			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.94000	36.10162		7.94000	36.09394			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.90000	34.90508		7.90000	34.89769			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.86000	33.76122		7.86000	33.75411			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.73107			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84355			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.82744			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.85893			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.74089			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.81399		100.00000	12.78295			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.75656		100.00000	3.74746			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25655			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.15653			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.31985			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89539			0.00	300,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27703			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89286			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.08324			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.58311			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.98298			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.73709			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.25360			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.29507			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.72354			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61975			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52426			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.08004			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.39422			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	100.55270			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43229			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.56995			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50757			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50757			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46734			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.64682			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.84941			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.58314			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.02593		12.35000	105.99141			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.54712			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.99004		100.00000	11.96099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.42004			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.02016			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.06758			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71350			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.74261			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	98.65952		100.00000	98.39572			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.87194			0.00	98,100,000	32,700,000.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.75780		100.00000	1.75350			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.08891		100.00000	14.05478			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.01523		100.00000	12.00051			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.03976			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.81287			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.94000	106.30581		8.94000	106.28027			30,396,000,000.00	3,400,000	633,400,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.86753			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.44000	114.25978		7.44000	108.83247			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.88484			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.98500	106.77438		8.98500	106.74873			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.52362			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.26937			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.39547			0.00	0	27,500,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.52827			0.00	40,000,000	20,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.51799			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.39000	107.85607		7.39000	103.02455			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.79000	99.53564		8.79000	99.51213			457,080,000,000.00	52,000,000	466,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK11	On 09/04/2014	Spot Bond	1.86000	131.64198		1.86000	131.62110			111,600,000,000.00	60,000,000	30,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.60000	112.27542		7.60000	112.25229			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.46000	112.52503		7.46000	112.50226			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39000	112.65011		7.39000	112.62753			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.33500	101.21153		8.33500	101.18870			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53500	112.39122		7.53500	112.36825			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.50000	112.45363		7.50000	112.43076			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13839			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97433			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30058			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.89411			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.98500	104.40505		7.98500	104.38247			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20257			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.88063			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.03676			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07562			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.29000	108.92631		9.29000	108.89929			557,400,000,000.00	60,000,000	30,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.85000	101.55483		9.85000	101.52786			0.00	0	40,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.07566			0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.34016			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.20347			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.89461			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.68000	100.72412		8.68000	100.70086			184,016,000,000.00	21,200,000	181,200,000.00
SBS3	On 25/05/2026	Spot Bond	8.90000	98.76639		8.90000	94.64885			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.34000	95.99093		9.34000	95.96672			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.32000	113.85143		7.32000	113.82919			404,064,000,000.00	55,200,000	95,200,000.00
SBSI11	On 07/12/2023	Spot Bond		2.21000	131.98863		2.21000	267.80668			88,400,000,000.00	40,000,000	20,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.96000	105.59532		0.96000	126.20249			19,200,000,000.00	20,000,000	10,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.25000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.46333		100.00000	6.44750			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.94056		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.53000	110.57679		1.53000	124.02349			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.84707		6.50000	100.82936			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27732			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93622			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.38100			0.00	0	25,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.03500	102.56547		9.03500	102.54071			244,848,500,000.00	27,100,000	37,100,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.05129			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73797			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.03950			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93609			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.33574			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	8.90568		100.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.44000	107.87657		7.44000	107.85516			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.79000	99.64489		8.79000	101.90341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.33500	101.21153		8.33500	101.18870			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.07673			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.96600			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.13092			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.96580			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35441			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.03500	107.48088		8.03500	107.45774			28,926,000,000,000.00	3,600,000,000	900,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.84196			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81185			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.61663			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.32000	94.78563		9.32000	94.76191			135,140,000,000.00	14,500,000	2,474,500,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52951			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07734			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47636			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.24800	87.80512		9.24800	87.78332			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.31000	87.50732		9.31000	87.48545			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.93500	106.54040		5.93500	106.52336			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.72000	95.61881		8.72000	95.59663			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19566			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.11500	101.92088		8.11500	101.89848			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.04000	113.27841		7.04000	113.25676			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	101.65965		2.60000	102.03040			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.14000	101.63586		8.14000	102.71517			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.07447			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.83055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.87478			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.62000		110.27051		9.62000	110.78703			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.33959			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.35001			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.12820			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	7.00000		100.13276		7.00000	7.00000		112,000,000,000,000.00	16,000,000,000	16,100,000,000.00	
SY1016	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.95648			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.89822			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.85469			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.70932			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.57826			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.08249			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.98547			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.97963			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.98063			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.87861			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.77066			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.72251			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1037		On 11/12/2013	Spot Bond	100.00000	94.55959	100.00000	100.00000				0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.60000	111.90068		6.60000	111.88072			7,920,000,000.00	1,200,000	260,600,000.00
SZ25		On 30/09/2025	Spot Bond	8.80000	102.69581		8.80000	102.67153			19,360,000,000.00	2,200,000	1,100,000.00
T018		On 15/07/2014	Spot Bond	100.00000	66.84553	100.00000	100.00000	66.69839			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	57.53442	100.00000	100.00000	57.39504			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.60974	100.00000	100.00000	21.55740			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.33500	101.90263		6.33500	101.88531			153,307,000,000.00	24,200,000	12,100,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.52249			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.23905			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.89942			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01525			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.34806			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.63854			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35605			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.39000	105.84114		7.39000	105.82027			33,255,000,000,000.00	4,500,000,000	900,000,000.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19094			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01499			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.55448			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.57163			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	102.64324		7.83000	102.62181			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54504			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56649			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.39937			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.54504			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.56649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.29838		7.16000	102.27370			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.60846			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60504			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.68708			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67599			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.00929			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97135			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54418			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.57163			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.37511		8.73000	102.79390			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24942			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26107			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.66000	100.97445		8.66000	99.00052			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.61017			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.27714			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.68538			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31522			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.95024			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.44258			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57891			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.25531		101.06155	6.24001			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.54161			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.71953			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.61873			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.65293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.01266			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.55375			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.56590			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57457			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.56590			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.57457			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.57891			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56069			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57457			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62225			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.62225			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62225			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69152			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.70882			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68719			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03218			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.05366			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04507			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.90553			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.99000		105.92621		7.99000	105.90342			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.63500		96.51101		7.63500	96.46613			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.85500		104.84398		7.85500	104.82167		19,732,545,500,000.00	2,512,100,000	5,728,700,000.00	
TN20	On 17/09/2020	Spot Bond	8.79000		110.46779		8.79000	110.44154		71,199,000,000.00	8,100,000	14,087,100,000.00	
TN23	On 06/11/2023	Spot Bond	9.09000		111.46108		9.09000	111.43372		0.00	0	8,842,700,000.00	
TN25	On 19/08/2025	Spot Bond	9.35000		103.42959		9.35000	103.40391		22,440,000,000,000.00	2,400,000,000	14,416,100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27		On 14/11/2027	Spot Bond	9.35000	96.67253		9.35000	96.64813			6,777,815,000,000.00	724,900,000	7,547,400,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.93744			0.00	20,000,000	10,000,000.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.94987			0.00	2,300,000,000	800,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.24433			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.06711			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.06923			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.06936			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.07941			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.10041			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.71846			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.74773			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.76527			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.72376		10.00000	99.69617			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.73063		9.75000	99.70372			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.73672		100.00000	9.71077			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.83382			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.81037			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.70665			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.46067			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.20460			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.43951			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.24435			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.20592			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.98295			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	94.98131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.57381			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.25701			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.58981			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	54.03005		100.00000	100.00000			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.53083			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.50134			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.38338			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.11798			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07429			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.57772			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07429			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.50320			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07456			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.04000	111.02327		9.04000	110.99616			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.87542			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58380			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.95777			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.27500	104.74854		9.27500	104.72230			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78518			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.82148			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.19160			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.19860			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.19897			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.90906			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.50000		119.68338		6.50000	119.66258			0.00	0	9,650,000,000.00
WS05	On 01/08/2018	Spot Bond	0.86000		240.22733		0.86000	240.19866			0.00	0	5,528,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.44000		107.95651		6.44000	103.44488			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.44000		109.05711		7.44000	104.54349			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.74500		109.85358		7.74500	105.33925			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.08500		108.86867		8.08500	104.35393			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.18000		108.84013		8.18000	104.32523			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.72500		99.87072		4.72500	99.85781			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.09000		90.78550		6.09000	90.77070			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.71500		98.33593		4.71500	98.32344			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.72500		97.18505		4.72500	97.17272			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02000		89.27852		6.02000	89.26397			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.70500		95.33541		4.70500	95.32337			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09000		90.77070		6.09000	90.75591			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.13500		66.31436		7.13500	66.30152			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		26.51593		100.00000	26.46563			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.03522		100.00000	14.00859			0.00	0	0.00
Total for j-Bonds :											59,454,205,784,143,500.00	19,347,616,600	01 662 689 000.00
Grand Total:											59,454,206,220,552,400.00	19,347,658,670	01 665 102 459.00