



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 22/11/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 27/11/2013	Any day expiry	10.08590	10.08590		10.17170	10.17170		12.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	1,785.90330	1.78590	1,871.70000	1.87170	1,785.903	41.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	0.00330	0.00000	0.00000	0.00000	0.003	41.71	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	655.96770	0.65597	741.74340	0.74174	655.968	18.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	0.06770	0.00007	0.04340	0.00004	0.068	18.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	0.07430	0.00007	0.04780	0.00005	0.074	18.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	645.97430	0.64597	731.74780	0.73175	645.974	18.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	635.98160	0.63598	721.75260	0.72175	635.982	18.56	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	0.08160	0.00008	0.05260	0.00005	0.082	18.56	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	536.11210	0.53611	621.83830	0.62184	536.112	17.29	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	0.21210	0.00021	0.13830	0.00014	0.212	17.29	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	1.12640	0.00113	0.64440	0.00064	1.126	15.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	387.02640	0.38703	472.34440	0.47234	387.026	15.75	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	50.29920	0.05030	106.53850	0.10654	50.299	12.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	64.39920	0.06440	34.83850	0.03484	64.399	12.11	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	2.73790	0.00274	11.20280	0.01120	2.738	15.19	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	326.83790	0.32684	249.50280	0.24950	326.838	15.19	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	0.17510	0.00018	0.97910	0.00098	0.175	19.40	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	664.27510	0.66428	579.27910	0.57928	664.275	19.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future		10.10870	10.10870	10.19490	10.19490		12.76	579,046,553.40	57,282	566,990.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	2,708.70000	2.70870	2,794.90000	2.79490	2,708.700	19.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	0.00000	0.00000	0.00000	0.00000	0.000	19.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	0.00070	0.00000	0.00060	0.00000	0.001	22.37	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	2,108.70070	2.10870	2,194.90060	2.19490	2,108.701	22.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	1,358.77330	1.35877	1,444.95240	1.44495	1,358.773	18.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	0.07330	0.00007	0.05240	0.00005	0.073	18.71	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	1,208.85800	1.20886	1,295.01220	1.29501	1,208.858	17.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	0.15800	0.00016	0.11220	0.00011	0.158	17.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	0.18260	0.00018	0.12950	0.00013	0.183	17.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	1,180.98260	1.18098	1,267.12950	1.26713	1,180.983	17.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	1,131.03690	1.13104	1,217.16750	1.21717	1,131.037	17.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	0.23690	0.00024	0.16750	0.00017	0.237	17.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	1,108.96590	1.10897	1,195.08780	1.19509	1,108.966	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	0.26590	0.00027	0.18780	0.00019	0.266	17.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Put	0.30780	0.00031		0.21700	0.00022	0.308	16.91	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Call	1,081.10780	1.08111		1,167.21700	1.16722	1,081.108	16.91	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Call	1,009.15030	1.00915		1,095.21610	1.09522	1,009.150	16.45	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Put	0.45030	0.00045		0.31610	0.00032	0.450	16.45	0.00	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Call	909.41850	0.90942		995.43510	0.99544	909.419	15.68	0.00	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	0.71850	0.00072		0.53510	0.00054	0.718	15.68	0.00	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	1.91060	0.00191		1.45290	0.00145	1.911	14.15	0.00	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	710.61060	0.71061		796.35290	0.79635	710.611	14.15	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	611.88580	0.61189		697.32960	0.69733	611.886	13.39	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	3.18580	0.00319		2.42960	0.00243	3.186	13.39	0.00	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	562.83620	0.56284		648.05250	0.64805	562.836	13.01	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	4.13620	0.00414		3.15250	0.00315	4.136	13.01	0.00	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	5.10940	0.00511		3.88850	0.00389	5.109	12.70	0.00	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	523.80940	0.52381		608.78850	0.60879	523.809	12.70	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	514.08830	0.51409		598.99870	0.59900	514.088	12.62	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	5.38830	0.00539		4.09870	0.00410	5.388	12.62	0.00	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	429.84960	0.42985		511.50270	0.51150	429.850	12.65	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	11.14960	0.01115		6.60270	0.00660	11.150	12.65	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	12.02570	0.01203		6.96390	0.00696	12.026	12.65	0.00	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	420.72570	0.42073		501.86390	0.50186	420.726	12.65	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	384.81340	0.38481		464.50800	0.46451	384.813	12.66	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	16.11340	0.01611		9.60800	0.00961	16.113	12.66	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	375.99400	0.37599		455.28590	0.45529	375.994	12.67	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	17.29400	0.01729		10.38590	0.01039	17.294	12.67	0.00	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	24.27970	0.02428		15.08620	0.01509	24.280	12.68	0.00	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	332.97970	0.33298		409.98620	0.40999	332.980	12.68	0.00	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	292.01140	0.29201		366.25960	0.36626	292.011	12.69	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	33.31140	0.03331		21.35960	0.02136	33.311	12.69	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	253.41200	0.25341		324.41610	0.32442	253.412	12.71	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	44.71200	0.04471		29.51610	0.02952	44.712	12.71	0.00	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	61.92950	0.06193		42.21840	0.04222	61.929	12.72	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	210.62950	0.21063		277.11840	0.27712	210.630	12.72	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	184.44580	0.18445		247.57750	0.24758	184.446	12.73	0.00	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	75.74580	0.07575		52.67750	0.05268	75.746	12.73	0.00	5,400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	127.77080	0.12777		181.54410	0.18154	127.771	12.76	0.00	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	119.07080	0.11907		86.64410	0.08664	119.071	12.76	0.00	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	142.41910	0.14242		103.56710	0.10357	142.419	13.02	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	111.11910	0.11112		158.46710	0.15847	111.119	13.02	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	107.26620	0.10727		153.00450	0.15300	107.266	13.09	0.00	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	148.56620	0.14857		108.10450	0.10810	148.566	13.09	0.00	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Call	93.02620	0.09303		132.38830	0.13239	93.026	13.35	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Put	174.32620	0.17433		127.48830	0.12749	174.326	13.35	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	181.04550	0.18105		132.64110	0.13264	181.045	13.41	0.00	1,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	89.74550	0.08975		127.54110	0.12754	89.745	13.41	0.00	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	86.57260	0.08657		123.37170	0.12337	86.573	13.48	0.00	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	187.87260	0.18787		138.47170	0.13847	187.873	13.48	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	74.89480	0.07489		107.87440	0.10787	74.895	13.74	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	216.19480	0.21619		162.97440	0.16297	216.195	13.74	0.00	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	230.92910	0.23093		175.90350	0.17590	230.929	13.87	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	69.62910	0.06963		100.80350	0.10080	69.629	13.87	0.00	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	62.38910	0.06239		90.99020	0.09099	62.389	14.07	0.00	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	253.68910	0.25369		196.09020	0.19609	253.689	14.07	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	50.04000	0.05004		73.98700	0.07399	50.040	14.46	0.00	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	301.34000	0.30134		239.08700	0.23909	301.340	14.46	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	334.48390	0.33448		269.48970	0.26949	334.484	14.72	0.00	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	43.18390	0.04318		64.38970	0.06439	43.184	14.72	0.00	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	32.18220	0.03218		48.71480	0.04871	32.182	15.25	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	403.48220	0.40348	333.81480	0.33381	403.482	15.25	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Call	29.91080	0.02991	45.43270	0.04543	29.911	15.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Put	421.21080	0.42121	350.53270	0.35053	421.211	15.38	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	430.13760	0.43014	358.97640	0.35898	430.138	15.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	28.83760	0.02884	43.87640	0.04388	28.838	15.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	24.93080	0.02493	38.17410	0.03817	24.931	15.71	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	466.23080	0.46623	393.27410	0.39327	466.231	15.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	24.04310	0.02404	36.87120	0.03687	24.043	15.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	475.34310	0.47534	401.97120	0.40197	475.343	15.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	512.11290	0.51211	437.20190	0.43720	512.113	16.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	20.81290	0.02081	32.10190	0.03210	20.813	16.03	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	17.57620	0.01758	27.02780	0.02703	17.576	16.40	0.00	0	22,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	558.87620	0.55888	482.12780	0.48213	558.876	16.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	14.89080	0.01489	22.79160	0.02279	14.891	16.77	0.00	0	650.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	606.19080	0.60619	527.89160	0.52789	606.191	16.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	702.09940	0.70210	621.66150	0.62166	702.099	17.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	10.79940	0.01080	16.56150	0.01656	10.799	17.50	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	9.53580	0.00954	14.62440	0.01462	9.536	17.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	740.83580	0.74084	659.72440	0.65972	740.836	17.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	7.48820	0.00749	11.47380	0.01147	7.488	18.39	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	818.78820	0.81879	736.57380	0.73657	818.788	18.39	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	897.23780	0.89724	814.17900	0.81418	897.238	18.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	5.93780	0.00594	9.07900	0.00908	5.938	18.98	0.00	0	16,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Call	3.63670	0.00364	5.99360	0.00599	3.637	19.83	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Put	1,044.93670	1.04494	961.09360	0.96109	1,044.937	19.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2.93170	0.00293	5.25210	0.00525	2.932	19.95	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	1,094.23170	1.09423	1,010.35210	1.01035	1,094.232	19.95	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,242.82270	1.24282	1,157.93480	1.15793	1,242.823	20.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	1.52270	0.00152	2.83480	0.00283	1.523	20.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	0.78330	0.00078	1.51200	0.00151	0.783	20.68	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Put	1,392.08330	1.39208	1,306.61200	1.30661	1,392.083	20.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	0.32000	0.00032	0.64590	0.00065	0.320	21.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,591.62000	1.59162	1,505.74590	1.50575	1,591.620	21.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	0.08330	0.00008	0.17830	0.00018	0.083	21.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	1,891.38330	1.89138	1,805.27830	1.80528	1,891.383	21.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	0.09350	0.00009	0.07910	0.00008	0.093	25.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,241.39350	2.24139	2,155.17910	2.15518	2,241.394	25.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	0.12470	0.00012	0.11180	0.00011	0.125	27.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	2,391.42470	2.39142	2,305.21180	2.30521	2,391.425	27.45	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry			10.12450	10.12450	10.21050	10.21050		12.63	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.55	Call	582.26060	0.58226	666.28180	0.66628	582.261	12.34	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.55	Put	7.76060	0.00776	5.78180	0.00578	7.761	12.34	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Call	544.00240	0.54400	627.58550	0.62759	544.002	12.15	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Put	9.50240	0.00950	7.08550	0.00709	9.502	12.15	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Call	534.49330	0.53449	617.95290	0.61795	534.493	12.10	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Put	9.99330	0.00999	7.45290	0.00745	9.993	12.10	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Call	525.23300	0.52523	608.33890	0.60834	525.233	12.11	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Put	10.73300	0.01073	7.83890	0.00784	10.733	12.11	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	10.10	Call	161.06430	0.16106	214.19070	0.21419	161.064	12.63	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	10.10	Put	136.56430	0.13656	103.69070	0.10369	136.564	12.63	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	10.51	Call	48.62530	0.04863	67.37700	0.06738	48.625	14.94	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	10.51	Put	434.12530	0.43413	366.87700	0.36688	434.125	14.94	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	10.84	Call	19.86070	0.01986	27.53140	0.02753	19.861	16.98	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	10.84	Put	735.36070	0.73536	657.03140	0.65703	735.361	16.98	0.00	0	0.00
\$ / R	On	03/01/2014		Any day expiry			10.14180	10.14180	10.22810	10.22810		12.82	0.00	0	0.00
\$ / R	On	03/01/2014		Any day expiry	10.00	Put	109.60960	0.10961	82.53870	0.08254	109.610	12.57	0.00	0	0.00
\$ / R	On	03/01/2014		Any day expiry	10.00	Call	251.40960	0.25141	310.63870	0.31064	251.410	12.57	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	72.99790		0.07300		94.99900	0.09500	72.998	14.61	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	431.19790		0.43120		366.89900	0.36690	431.198	14.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.18090		10.18090		10.26810	10.26810		13.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,881.29630		1.88130		1,968.39600	1.96840	1,881.296	16.63	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.39630		0.00040		0.29600	0.00030	0.396	16.63	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	254.66700		0.25467		304.78050	0.30478	254.667	12.85	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	193.76700		0.19377		156.68050	0.15668	193.767	12.85	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	122.88120		0.12288		149.02980	0.14903	122.881	14.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	451.98120		0.45198		390.92980	0.39093	451.981	14.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	120.66320		0.12066		146.37190	0.14637	120.663	14.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	459.76320		0.45976		398.27190	0.39827	459.763	14.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	118.48790		0.11849		143.76300	0.14376	118.488	14.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	467.58790		0.46759		405.66300	0.40566	467.588	14.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.22290		10.22290		10.31030	10.31030		13.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.18010		0.00118		0.95990	0.00096	1.180	15.78	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,924.08010		1.92408		2,011.25990	2.01126	1,924.080	15.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	169.94140		0.16994		138.87240	0.13887	169.941	12.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	392.84140		0.39284		449.17240	0.44917	392.841	12.89	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	169.44730		0.16945		197.07800	0.19708	169.447	14.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	516.54730		0.51655		456.77800	0.45678	516.547	14.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	167.04500		0.16704		194.32680	0.19433	167.045	14.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	524.14500		0.52414		464.02680	0.46403	524.145	14.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	164.67960		0.16468		191.61680	0.19162	164.680	14.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	531.77960		0.53178		471.31680	0.47132	531.780	14.79	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.22440		10.22440		10.31180	10.31180		13.32	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	157.65790		0.15766		183.37560	0.18338	157.658	14.95	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	563.25790		0.56326		501.57560	0.50158	563.258	14.95	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.22590		10.22590		10.31330	10.31330		13.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	11.61390		0.01161		9.42490	0.00942	11.614	13.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,147.51390		1.14751		1,232.72490	1.23272	1,147.514	13.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,137.83380		1.13783		1,222.98450	1.22298	1,137.834	13.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	11.93380		0.01193		9.68450	0.00968	11.934	13.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,128.16220		1.12816		1,213.25090	1.21325	1,128.162	13.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	12.26220		0.01226		9.95090	0.00995	12.262	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.25120		10.25120		10.33860	10.33860		13.68	25,422,976.00	2,480	88,399.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,551.73570		2.55174		2,639.06500	2.63906	2,551.736	17.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.53570		0.00054		0.46500	0.00047	0.536	17.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,052.78110		2.05278		2,139.96860	2.13997	2,052.781	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.58110		0.00158		1.36860	0.00137	1.581	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,557.27790		1.55728		1,643.56680	1.64357	1,557.278	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	6.07790		0.00608		4.96680	0.00497	6.078	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,025.88650		1.02589		1,108.84000	1.10884	1,025.886	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	24.68650		0.02469		20.24000	0.02024	24.687	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	727.10950		0.72711		802.42430	0.80242	727.109	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	65.90950		0.06591		53.82430	0.05382	65.909	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	718.86380		0.71886		793.91020	0.79391	718.864	12.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	67.66380		0.06766		55.31020	0.05531	67.664	12.65	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	710.65490		0.71065		785.42740	0.78543	710.655	12.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	69.45490		0.06945		56.82740	0.05683	69.455	12.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	638.50810		0.63851		710.63870	0.71064	638.508	12.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	87.30810		0.08731		72.03870	0.07204	87.308	12.59	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	599.86470		0.59986		670.37680	0.67038	599.865	12.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	98.66470		0.09866		81.77680	0.08178	98.665	12.55	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	564.98590		0.56499		631.10560	0.63111	564.986	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	113.78590		0.11379		92.50560	0.09251	113.786	12.66	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	499.45310		0.49945		558.62810	0.55863	499.453	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	148.25310		0.14825		120.02810	0.12003	148.253	12.89	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Call	439.62330	0.43962		494.38340	0.49438	439.623	13.12	0.00	0	13,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Put	188.42330	0.18842		155.78340	0.15578	188.423	13.12	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Call	360.46470	0.36046		408.69590	0.40870	360.465	13.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	259.26470	0.25926		220.09590	0.22010	259.265	13.45	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Call	336.81910	0.33682		382.93770	0.38294	336.819	13.57	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Put	285.61910	0.28562		244.33770	0.24434	285.619	13.57	0.00	0	33,901.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Call	327.73140	0.32773		373.01670	0.37302	327.731	13.61	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Put	296.53140	0.29653		254.41670	0.25442	296.531	13.61	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	314.49180	0.31449		358.53960	0.35854	314.492	13.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	313.29180	0.31329		269.93960	0.26994	313.292	13.68	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	294.94700	0.29495		335.47420	0.33547	294.947	13.86	0.00	0	40,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	343.74700	0.34375		296.87420	0.29687	343.747	13.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Call	291.18640	0.29119		331.01720	0.33102	291.186	13.89	873,559.20	3,000	6,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Put	349.98640	0.34999		302.41720	0.30242	349.986	13.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Call	283.81280	0.28381		322.25670	0.32226	283.813	13.96	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Put	362.61280	0.36261		313.65670	0.31366	362.613	13.96	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	280.19900	0.28020		317.95250	0.31795	280.199	14.00	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	368.99900	0.36900		319.35250	0.31935	368.999	14.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	276.63000	0.27663		313.69870	0.31370	276.630	14.03	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	375.43000	0.37543		325.09870	0.32510	375.430	14.03	2,177,494.00	5,800	3,100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	259.48070	0.25948		294.54570	0.29455	259.481	14.21	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	408.28070	0.40828		355.94570	0.35595	408.281	14.21	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	243.43780	0.24344		276.58770	0.27659	243.438	14.39	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	442.23780	0.44224		387.98770	0.38799	442.238	14.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	228.44060	0.22844		259.76910	0.25977	228.441	14.57	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	477.24060	0.47724		421.16910	0.42117	477.241	14.57	0.00	0	300.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	201.34670	0.20135		229.30300	0.22930	201.347	14.93	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	550.14670	0.55015		490.70300	0.49070	550.147	14.93	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	198.83560	0.19884		226.47470	0.22647	198.836	14.96	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	557.63560	0.55764		497.87470	0.49787	557.636	14.96	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	189.13550	0.18914		215.53570	0.21554	189.135	15.10	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	587.93550	0.58794		526.93570	0.52694	587.936	15.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	177.74180	0.17774		202.67310	0.20267	177.742	15.28	0.00	0	20,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	626.54180	0.62654		564.07310	0.56407	626.542	15.28	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	148.38370	0.14838		168.96260	0.16896	148.384	15.84	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	747.18370	0.74718		680.36260	0.68036	747.184	15.84	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	124.78430	0.12478		142.03400	0.14203	124.784	16.41	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	873.58430	0.87358		803.43400	0.80343	873.584	16.41	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	111.58050	0.11158		126.94120	0.12694	111.580	16.79	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	960.38050	0.96038		888.34120	0.88834	960.381	16.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	105.63310	0.10563		120.13720	0.12014	105.633	16.97	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	1,004.43310	1.00443		931.53720	0.93154	1,004.433	16.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	100.08230	0.10008		113.78230	0.11378	100.082	17.16	290,238.67	2,900	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	1,048.88230	1.04888		975.18230	0.97518	1,048.882	17.16	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	94.89690	0.09490		107.84510	0.10785	94.897	17.35	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	1,093.69690	1.09370		1,019.24510	1.01925	1,093.697	17.35	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	73.27370	0.07327		83.25320	0.08325	73.274	18.27	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,322.07370	1.32207		1,244.65320	1.24465	1,322.074	18.27	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	57.63130	0.05763		65.26690	0.06527	57.631	19.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,556.43130	1.55643		1,476.66690	1.47667	1,556.431	19.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	46.22490	0.04622		52.15150	0.05215	46.225	20.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,795.02490	1.79502		1,713.55150	1.71355	1,795.025	20.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	37.79070	0.03779		42.46380	0.04246	37.791	21.01	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	2,036.59070	2.03659		1,953.86380	1.95386	2,036.591	21.01	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	34.90130	0.03490		37.03830	0.03704	34.901	22.41	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	2,283.70130	2.28370		2,198.43830	2.19844	2,283.701	22.41	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	34.07870	0.03408		36.02710	0.03603	34.079	23.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,432.87870	2.43288	2,347.42710	2.34743	2,432.879	23.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	33.85100	0.03385	35.74350	0.03574	33.851	23.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,482.65100	2.48265	2,397.14350	2.39714	2,482.651	23.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	33.29150	0.03329	35.03280	0.03503	33.292	24.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,632.09150	2.63209	2,546.43280	2.54643	2,632.092	24.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	32.89490	0.03289	34.50750	0.03451	32.895	25.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,781.69490	2.78169	2,695.90750	2.69591	2,781.695	25.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.14880	0.01115	13.29990	0.01330	11.149	27.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,009.94880	4.00995	3,924.69990	3.92470	4,009.949	27.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.17950	0.00818	9.82340	0.00982	8.180	27.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,256.97950	4.25698	4,171.22340	4.17122	4,256.980	27.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.25420	10.25420	10.34160	10.34160		13.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,181.54790	1.18155	1,265.84810	1.26585	1,181.548	13.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	17.34790	0.01735	14.24810	0.01425	17.348	13.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,171.98340	1.17198	1,256.20770	1.25621	1,171.983	13.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	17.78340	0.01778	14.60770	0.01461	17.783	13.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,162.42990	1.16243	1,246.57580	1.24658	1,162.430	13.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	18.22990	0.01823	14.97580	0.01498	18.230	13.32	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.26460	10.26460	10.35210	10.35210		13.77	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,967.24540	1.96725	2,054.27290	2.05427	1,967.245	15.52	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.64540	0.00265	2.17290	0.00217	2.645	15.52	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	406.99800	0.40700	457.19320	0.45719	406.998	13.43	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	242.39800	0.24240	205.09320	0.20509	242.398	13.43	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.35550	10.35550	10.44320	10.44320		14.24	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	623.42220	0.62342	678.60640	0.67861	623.422	13.19	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	207.92220	0.20792	175.40640	0.17541	207.922	13.19	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	617.59940	0.61760	671.71910	0.67172	617.599	13.22	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	212.09940	0.21210	178.51910	0.17852	212.099	13.22	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	611.82600	0.61183	665.53650	0.66554	611.826	13.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	216.32600	0.21633	182.33650	0.18234	216.326	13.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.38360	10.38360	10.47130	10.47130		14.51	0.00	0	30,032.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	6.11740	0.00612	5.31270	0.00531	6.117	16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,389.71740	2.38972	2,476.61270	2.47661	2,389.717	16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,948.26160	1.94826	2,033.93550	2.03394	1,948.262	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	14.66160	0.01466	12.63550	0.01264	14.662	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	20.71870	0.02072	17.85350	0.01785	20.719	14.79	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,764.31870	1.76432	1,849.15350	1.84915	1,764.319	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,658.81870	1.65882	1,743.03470	1.74303	1,658.819	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	25.21870	0.02522	21.73470	0.02173	25.219	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,630.19530	1.63020	1,714.22240	1.71422	1,630.195	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	26.59530	0.02660	22.92240	0.02292	26.595	14.47	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	39.03580	0.03904	33.67210	0.03367	39.036	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,422.63580	1.42264	1,504.97210	1.50497	1,422.636	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,238.41830	1.23842	1,318.65050	1.31865	1,238.418	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	54.81830	0.05482	47.35050	0.04735	54.818	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	909.36620	0.90937	979.81110	0.97981	909.366	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	115.76620	0.11577	98.51110	0.09851	115.766	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	118.04090	0.11804	100.50410	0.10050	118.041	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	901.64090	0.90164	971.80410	0.97180	901.641	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	893.94570	0.89395	963.82500	0.96382	893.946	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	120.34570	0.12035	102.52500	0.10252	120.346	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	789.73520	0.78974	855.38530	0.85539	789.735	13.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	156.13520	0.15614	134.08530	0.13409	156.135	13.19	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	170.56610	0.17057	146.90440	0.14690	170.566	13.19	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	754.16610	0.75417	818.20440	0.81820	754.166	13.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	645.00040	0.64500	699.64870	0.69965	645.000	13.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	231.40040	0.23140	198.34870	0.19835	231.400	13.39	0.00	0	24,582.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	622.68070	0.62268	675.80510	0.67581	622.681	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	249.08070	0.24908	214.50510	0.21451	249.081	13.49	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	306.30770	0.30631	267.22650	0.26723	306.308	13.80	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	559.90770	0.55991	608.52650	0.60853	559.908	13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	313.53520	0.31354	341.02880	0.34103	313.535	15.69	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	729.93520	0.72994	669.72880	0.66973	729.935	15.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	170.57260	0.17057	184.80660	0.18481	170.573	18.06	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,386.97260	1.38697	1,313.50660	1.31351	1,386.973	18.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,655.42560	1.65543	1,578.96050	1.57896	1,655.426	18.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	139.02560	0.13903	150.26050	0.15026	139.026	18.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	130.32260	0.13032	140.73250	0.14073	130.323	19.20	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,746.72260	1.74672	1,669.43250	1.66943	1,746.723	19.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	115.12730	0.11513	124.09750	0.12410	115.127	19.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,931.52730	1.93153	1,852.79750	1.85280	1,931.527	19.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,968.80210	1.96880	1,889.81610	1.88982	1,968.802	19.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	112.40210	0.11240	121.11610	0.12112	112.402	19.88	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	96.86020	0.09686	104.10590	0.10411	96.860	20.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,213.26020	2.21326	2,132.80590	2.13281	2,213.260	20.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	92.45680	0.09246	96.87580	0.09688	92.457	22.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,608.85680	2.60886	2,525.57580	2.52558	2,608.857	22.70	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.39140	10.39140	10.47920	10.47920		14.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	27.41220	0.02741	23.69120	0.02369	27.412	14.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,638.81220	1.63881	1,722.89120	1.72289	1,638.812	14.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	570.07880	0.57008	617.91660	0.61792	570.079	13.82	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	308.67880	0.30868	268.71660	0.26872	308.679	13.82	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	117.38260	0.11738	126.35380	0.12635	117.383	19.85	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,965.98260	1.96598	1,887.15380	1.88715	1,965.983	19.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.49290	10.49290	10.58090	10.58090		14.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	773.91460	0.77391	831.60250	0.83160	773.915	13.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	271.01460	0.27101	240.70250	0.24070	271.015	13.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	767.77670	0.76778	825.18290	0.82518	767.777	13.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	274.87670	0.27488	244.28290	0.24428	274.877	13.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	762.27890	0.76228	818.79680	0.81880	762.279	13.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	279.37890	0.27938	247.89680	0.24790	279.379	13.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	606.44340	0.60644	650.43940	0.65044	606.443	14.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	443.54340	0.44354	399.53940	0.39954	443.543	14.51	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	203.47910	0.20348	217.31920	0.21732	203.479	19.05	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,780.57910	1.78058	1,706.41920	1.70642	1,780.579	19.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.53320	10.53320	10.62110	10.62110		15.15	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,645.57990	2.64558	2,732.00890	2.73201	2,645.580	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	12.37990	0.01238	10.90890	0.01091	12.380	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,157.82570	2.15783	2,243.37810	2.24338	2,157.826	14.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	24.62570	0.02463	22.27810	0.02228	24.626	14.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,687.63050	1.68763	1,769.82900	1.76983	1,687.630	14.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	54.43050	0.05443	48.72900	0.04873	54.431	14.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,596.59050	1.59659	1,677.89140	1.67789	1,596.590	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	63.39050	0.06339	56.79140	0.05679	63.391	14.04	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,331.47230	1.33147	1,409.37210	1.40937	1,331.472	13.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	98.27230	0.09827	88.27210	0.08827	98.272	13.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,087.55810	1.08756	1,157.55510	1.15756	1,087.558	13.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	154.35810	0.15436	136.45510	0.13646	154.358	13.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	880.22400	0.88022	942.30800	0.94231	880.224	13.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	247.02400	0.24702	221.20800	0.22121	247.024	13.65	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	817.48750	0.81749	876.73690	0.87674	817.488	13.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	284.28750	0.28429	255.63690	0.25564	284.288	13.73	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	672.32770	0.67233	720.05620	0.72006	672.328	14.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	429.12770	0.42913	388.95620	0.38896	429.128	14.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	667.84140		0.66784		715.27980	0.71528	667.841	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	434.64140		0.43464		394.17980	0.39418	434.641	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	663.38410		0.66338		710.54080	0.71054	663.384	14.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	440.18410		0.44018		399.44080	0.39944	440.184	14.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	437.86450		0.43786		469.35490	0.46935	437.864	16.17	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	854.66450		0.85466		798.25490	0.79825	854.664	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	241.34950		0.24135		258.03940	0.25804	241.350	18.79	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,708.14950		1.70815		1,636.93940	1.63694	1,708.150	18.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	229.37890		0.22938		245.15170	0.24515	229.379	19.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,796.17890		1.79618		1,724.05170	1.72405	1,796.179	19.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	181.09890		0.18110		193.15600	0.19316	181.099	20.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,247.89890		2.24790		2,172.05600	2.17206	2,247.899	20.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	168.05130		0.16805		175.49740	0.17550	168.051	22.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,784.85130		2.78485		2,704.39740	2.70440	2,784.851	22.61	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.61810		10.61810		10.70560	10.70560		15.36	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	833.52210		0.83352		887.58440	0.88758	833.522	14.26	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	375.42210		0.37542		341.98440	0.34198	375.422	14.26	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	319.62390		0.31962		342.29190	0.34229	319.624	18.45	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,611.52390		1.61152		1,546.69190	1.54669	1,611.524	18.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.68560		10.68560		10.77320	10.77320		15.64	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,708.16880		2.70817		2,794.53350	2.79453	2,708.169	15.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	22.56880		0.02257		21.33350	0.02133	22.569	15.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,274.64310		2.27464		2,360.03620	2.36004	2,274.643	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	39.04310		0.03904		36.83620	0.03684	39.043	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	41.43400		0.04143		39.08270	0.03908	41.434	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,227.03400		2.22703		2,312.28270	2.31228	2,227.034	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,179.56070		2.17956		2,264.65600	2.26466	2,179.561	14.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	43.96070		0.04396		41.45600	0.04146	43.961	14.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,770.52700		1.77053		1,851.94480	1.85194	1,770.527	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	84.92700		0.08493		78.74480	0.07874	84.927	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	162.43370		0.16243		150.98270	0.15098	162.434	13.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,348.03370		1.34803		1,424.18270	1.42418	1,348.034	13.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,268.72170		1.26872		1,343.51730	1.34352	1,268.722	13.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	183.12170		0.18312		170.31730	0.17032	183.122	13.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,000.92790		1.00093		1,064.01050	1.06401	1,000.928	14.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	315.32790		0.31533		290.81050	0.29081	315.328	14.09	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	568.14830		0.56815		529.20180	0.52920	568.148	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	753.74830		0.75375		802.40180	0.80240	753.748	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	577.59070		0.57759		616.17800	0.61618	577.591	16.32	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	891.99070		0.89199		842.97800	0.84298	891.991	16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	449.82900		0.44983		479.83390	0.47983	449.829	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,264.22900		1.26423		1,206.63390	1.20663	1,264.229	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,671.76440		1.67176		1,608.13920	1.60814	1,671.764	18.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	357.36440		0.35736		381.33920	0.38134	357.364	18.54	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry			10.08590		10.08590		10.17330	10.17330		11.67	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Call	2,301.29250		0.02301		6,729.98980	0.06730	2,301.293	12.30	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Put	7,711.29250		0.07711		3,399.98980	0.03400	7,711.293	12.30	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Call	2,052.02130		0.02052		6,086.74140	0.06087	2,052.021	12.46	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Put	8,462.02130		0.08462		3,756.74140	0.03757	8,462.021	12.46	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Call	1,827.80560		0.01828		5,585.26150	0.05585	1,827.806	12.61	0.00	0	200.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Put	9,237.80560		0.09238		4,255.26150	0.04255	9,237.806	12.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.10870		10.10870		10.19490	10.19490		12.76	272,934.90	27	706.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	62,172.50130		0.62173		70,720.69320	0.70721	62,172.501	13.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	302.50130		0.00303		230.69320	0.00231	302.501	13.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	61,188.57790		0.61189		69,732.96480	0.69733	61,188.578	13.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	318.57790		0.00319		242.96480	0.00243	318.578	13.39	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	60,205.55680	0.60206	68,745.91170	0.68746	60,205.557	13.31	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	335.55680	0.00336	255.91170	0.00256	335.557	13.31	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	7,489.47550	0.07489	10,787.43990	0.10787	7,489.476	13.74	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	21,619.47550	0.21619	16,297.43990	0.16297	21,619.475	13.74	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	5,191.63530	0.05192	7,659.46760	0.07659	5,191.635	14.40	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	29,321.63530	0.29322	23,169.46760	0.23169	29,321.635	14.40	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	924.72730	0.00925	1,418.10270	0.01418	924.727	17.87	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	75,054.72730	0.75055	66,928.10270	0.66928	75,054.727	17.87	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.25120	10.25120	10.33860	10.33860		13.68	0.00	0	34.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	28,381.28300	0.28381	32,225.66830	0.32226	28,381.283	13.96	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	36,261.28300	0.36261	31,365.66830	0.31366	36,261.283	13.96	0.00	0	200.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	23,136.01370	0.23136	26,304.51720	0.26305	23,136.014	14.53	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	47,016.01370	0.47016	41,444.51720	0.41445	47,016.014	14.53	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	22,844.05940	0.22844	25,976.90600	0.25977	22,844.059	14.57	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	47,724.05940	0.47724	42,116.90600	0.42117	47,724.059	14.57	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	22,556.04980	0.22556	25,653.60230	0.25654	22,556.050	14.60	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	48,436.04980	0.48436	42,793.60230	0.42794	48,436.050	14.60	0.00	0	0.00	
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.38360	10.38360	10.47130	10.47130		14.51	0.00	0	0.00	
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	34,360.66810	0.34361	37,381.07300	0.37381	34,360.668	15.36	0.00	0	0.00	
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	65,000.66810	0.65001	59,251.07300	0.59251	65,000.668	15.36	0.00	0	0.00	
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	34,073.91000	0.34074	37,068.43630	0.37068	34,073.910	15.39	0.00	0	0.00	
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	65,713.91000	0.65714	59,938.43630	0.59938	65,713.910	15.39	0.00	0	0.00	
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	33,789.65020	0.33790	36,758.80650	0.36759	33,789.650	15.42	0.00	0	0.00	
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	66,429.65020	0.66430	60,628.80650	0.60629	66,429.650	15.42	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future			16.38360	16.38360	16.43130	16.43130		12.12	108,377,514.00	6,615	25,280.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,495.57330	1.49557	1,543.78800	1.54379	1,495.573	16.92	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1.97330	0.00197	2.48800	0.00249	1.973	16.92	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,485.61640	1.48562	1,533.83350	1.53383	1,485.616	16.86	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	2.01640	0.00202	2.53350	0.00253	2.016	16.86	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,475.66040	1.47566	1,523.87990	1.52388	1,475.660	16.80	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	2.06040	0.00206	2.57990	0.00258	2.060	16.80	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future			16.60170	16.60170	16.64980	16.64980		12.90	0.00	0	5,336.00	
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,755.94680	3.75595	3,803.91830	3.80392	3,755.947	19.02	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	4.24680	0.00425	4.11830	0.00412	4.247	19.02	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,606.97740	3.60698	3,654.93040	3.65493	3,606.977	18.75	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	5.27740	0.00528	5.13040	0.00513	5.277	18.75	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,368.45840	2.36846	2,416.13420	2.41613	2,368.458	14.84	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	16.75840	0.01676	16.33420	0.01633	16.758	14.84	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,329.02110	2.32902	2,376.67980	2.37668	2,329.021	14.69	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	17.32110	0.01732	16.87980	0.01688	17.321	14.69	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,319.16480	2.31916	2,366.82000	2.36682	2,319.165	14.66	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	17.46480	0.01746	17.02000	0.01702	17.465	14.66	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,309.31080	2.30931	2,356.96090	2.35696	2,309.311	14.62	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	17.61080	0.01761	17.16090	0.01716	17.611	14.62	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,122.38800	2.12239	2,169.93980	2.16994	2,122.388	13.95	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	20.68800	0.02069	20.13980	0.02014	20.688	13.95	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,277.56710	1.27757	1,320.06550	1.32007	1,277.567	12.22	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	75.86710	0.07587	70.26550	0.07027	75.867	12.22	0.00	0	7,500.00	
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	337.48130	0.33748	355.67550	0.35568	337.481	13.62	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	735.78130	0.73578	705.87550	0.70588	735.781	13.62	0.00	0	300.00	
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	95.35780	0.09536	102.48230	0.10248	95.358	15.85	0.00	0	4,700.00	
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,893.65780	1.89366	1,852.68230	1.85268	1,893.658	15.85	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future			16.80320	16.80320	16.85010	16.85010		13.66	0.00	0	250.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,081.29120	1.08129	1,112.65530	1.11266	1,081.291	12.84	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	318.09120	0.31809	302.55530	0.30256	318.091	12.84	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,075.07360	1.07507	1,106.33370	1.10633	1,075.074	12.86	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	321.87360		0.32187		306.23370	0.30623	321.874	12.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,068.88720		1.06889	1,100.03900	1.10004	1,068.887	12.87	12.87	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	325.68720		0.32569	309.93900	0.30994	325.687	12.87	12.87	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	652.31050		0.65231	673.77070	0.67377	652.311	13.78	13.78	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	729.11050		0.72911	703.67070	0.70367	729.111	13.78	13.78	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.03080		17.03080	17.07630	17.07630		14.34	14.34	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	956.82130		0.95682	979.48860	0.97949	956.821	14.09	14.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	766.02130		0.76602	743.18860	0.74319	766.021	14.09	14.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	952.45210		0.95245	975.03390	0.97503	952.452	14.10	14.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	771.65210		0.77165	748.73390	0.74873	771.652	14.10	14.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	948.09640		0.94810	970.60510	0.97061	948.096	14.11	14.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	777.29640		0.77730	754.30510	0.75431	777.296	14.11	14.11	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10001		0.10001	0.10094	0.10094		15.55	15.55	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,003.59760		0.01004	1,095.46150	0.01095	1,003.598	20.08	20.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	2.29760		0.00002	1.86150	0.00002	2.298	20.08	20.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	149.48170		0.00149	202.75820	0.00203	149.482	15.55	15.55	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	148.18170		0.00148	109.15820	0.00109	148.182	15.55	15.55	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	4.36550		0.00004	6.03300	0.00006	4.366	19.93	19.93	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,003.06550		0.01003	912.43300	0.00912	1,003.066	19.93	19.93	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10149		0.10149	0.10242	0.10242		16.16	16.16	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,178.09430		0.01178	1,262.39780	0.01262	1,178.094	15.22	15.22	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	29.49430		0.00029	20.09780	0.00020	29.494	15.22	15.22	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	443.44980		0.00443	497.66170	0.00498	443.450	16.16	16.16	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	294.84980		0.00295	255.36170	0.00255	294.850	16.16	16.16	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	138.81430		0.00139	159.91560	0.00160	138.814	18.58	18.58	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	990.21430		0.00990	917.61560	0.00918	990.214	18.58	18.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.67620		13.67620	13.71250	13.71250		12.05	12.05	9,901,568.80	724	75,311.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,476.22240		2.47622	2,512.52190	2.51252	2,476.222	22.87	22.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.02240		0.00002	0.02190	0.00002	0.022	22.87	22.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,233.24750		2.23325	2,269.54700	2.26955	2,233.248	21.59	21.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.04750		0.00005	0.04700	0.00005	0.048	21.59	21.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,183.25560		2.18326	2,219.55510	2.21956	2,183.256	21.33	21.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.05560		0.00006	0.05510	0.00006	0.056	21.33	21.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,133.26510		2.13327	2,169.56460	2.16956	2,133.265	21.07	21.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.06510		0.00007	0.06460	0.00006	0.065	21.07	21.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,426.88010		1.42688	1,463.17840	1.46318	1,426.880	17.35	17.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.68010		0.00068	0.67840	0.00068	0.680	17.35	17.35	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.80990		0.00081	0.80720	0.00081	0.810	17.09	17.09	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,377.00990		1.37701	1,413.30720	1.41331	1,377.010	17.09	17.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,177.57910		1.17758	1,213.86020	1.21386	1,177.579	15.69	15.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	1.37910		0.00138	1.36020	0.00136	1.379	15.69	15.69	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,077.97580		1.07798	1,114.23900	1.11424	1,077.976	14.93	14.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	1.77580		0.00178	1.73900	0.00174	1.776	14.93	14.93	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	2.31940		0.00232	2.25320	0.00225	2.319	14.17	14.17	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	978.51940		0.97852	1,014.75320	1.01475	978.519	14.17	14.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	928.86620		0.92887	965.07910	0.96508	928.866	13.79	13.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	2.66620		0.00267	2.57910	0.00258	2.666	13.79	13.79	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	829.76800		0.82977	865.91930	0.86592	829.768	13.02	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	3.56800		0.00357	3.41930	0.00342	3.568	13.02	13.02	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	4.86350		0.00486	4.61280	0.00461	4.864	12.26	12.26	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	731.06350		0.73106	767.11280	0.76711	731.064	12.26	12.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	587.22720		0.58723	622.71970	0.62272	587.227	11.91	11.91	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	11.02720		0.01103	10.21970	0.01022	11.027	11.91	11.91	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	496.13340		0.49613	530.75530	0.53076	496.133	11.93	11.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	19.93340		0.01993		18.25530	0.01826	19.933	11.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	54.64100		0.05464		49.53070	0.04953	54.641	11.98	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	330.84100		0.33084		362.03070	0.36203	330.841	11.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	59.69610		0.05970		72.43960	0.07244	59.696	13.31	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	383.49610		0.38350		359.93960	0.35994	383.496	13.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	37.42970		0.03743		46.85740	0.04686	37.430	13.94	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	511.22970		0.51123		484.35740	0.48436	511.230	13.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	740.96990		0.74097		710.20750	0.71021	740.970	15.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	17.16990		0.01717		22.70750	0.02271	17.170	15.00	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	7.08280		0.00708		9.51570	0.00952	7.083	15.69	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	980.88280		0.98088		947.01570	0.94702	980.883	15.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	1.68930		0.00169		2.23880	0.00224	1.689	16.80	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,375.48930		1.37549		1,339.73880	1.33974	1,375.489	16.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,674.62760		1.67463		1,638.58220	1.63858	1,674.628	18.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.82760		0.00083		1.08220	0.00108	0.828	18.26	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.87020		13.87020		13.90760	13.90760		12.77	13,870,200.00	1,000	27,860.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,408.51860		1.40852		1,444.81080	1.44481	1,408.519	12.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	28.31860		0.02832		27.21080	0.02721	28.319	12.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,399.18520		1.39919		1,435.18970	1.43519	1,399.185	12.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	28.98520		0.02899		27.58970	0.02759	28.985	12.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,389.86640		1.38987		1,425.83340	1.42583	1,389.866	12.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	29.66640		0.02967		28.23340	0.02823	29.666	12.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,260.93670		1.26094		1,296.41870	1.29642	1,260.937	12.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	40.73670		0.04074		38.81870	0.03882	40.737	12.46	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,082.68720		1.08269		1,117.24340	1.11724	1,082.687	12.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	62.48720		0.06249		59.64340	0.05964	62.487	12.31	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	95.89940		0.09590		102.36460	0.10236	95.899	16.62	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,575.69940		1.57570		1,544.76460	1.54476	1,575.699	16.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.05150		14.05150		14.08930	14.08930		13.56	0.00	0	700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	687.08220		0.68708		708.37660	0.70838	687.082	13.20	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	425.58220		0.42558		409.07660	0.40908	425.582	13.20	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	430.59910		0.43060		414.01070	0.41401	430.599	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	682.09910		0.68210		703.31070	0.70331	682.099	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	677.14710		0.67715		698.27600	0.69828	677.147	13.23	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	435.64710		0.43565		418.97600	0.41898	435.647	13.23	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.25790		14.25790		14.29470	14.29470		14.14	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	694.64230		0.69464		713.65210	0.71365	694.642	14.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	776.74230		0.77674		758.95210	0.75895	776.742	14.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	690.94870		0.69095		709.88260	0.70988	690.949	14.31	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	783.04870		0.78305		765.18260	0.76518	783.049	14.31	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	687.27150		0.68727		706.13480	0.70613	687.271	14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	789.37150		0.78937		771.43480	0.77143	789.371	14.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.46780		14.46780		14.50350	14.50350		14.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	452.19290		0.45219		445.54370	0.44554	452.193	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,229.99290		1.22999		1,259.04370	1.25904	1,229.993	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,223.96300		1.22396		1,252.98970	1.25299	1,223.963	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	456.16300		0.45616		449.48970	0.44949	456.163	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,217.95410		1.21795		1,246.95670	1.24696	1,217.954	13.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	460.15410		0.46015		453.45670	0.45346	460.154	13.55	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.70168		110.70168		110.70223	110.70223			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	288.32000		0.28832		287.77000	0.28777	288.320		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	298.32000		0.29832		297.77000	0.29777	298.320		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	308.32000		0.30832		307.77000	0.30777	308.320		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future			106.95355		106.95355		106.55552	106.55552			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	36.45000		0.03645		434.48000	0.43448	36.450		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	46.45000		0.04645		444.48000	0.44448	46.450		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	56.45000		0.05645		454.48000	0.45448	56.450		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.47062		111.47062		111.46927	111.46927			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,480.62000		1.48062		1,479.27000	1.47927	1,480.620		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	1,470.62000		1.47062		1,469.27000	1.46927	1,470.620		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,460.62000		1.46062		1,459.27000	1.45927	1,460.620		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.47100		414.47100		414.21400	414.21400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.92600		419.92600		419.66300	419.66300			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			488.58500		488.58500		487.13500	487.13500			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			495.01500		495.01500		493.54300	493.54300			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			439.72200		439.72200		438.42600	438.42600			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			445.50900		445.50900		444.19300	444.19300			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			451.68700		451.68700		450.35300	450.35300			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.24960		9.24960		9.40510	9.40510		12.06	6,271,228.80	678	9,787.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	949.82100		0.94982		1,105.27450	1.10527	949.821	15.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.22100		0.00022		0.17450	0.00017	0.221	15.89	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	651.48330		0.65148		805.86640	0.80587	651.483	14.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.88330		0.00188		0.76640	0.00077	1.883	14.33	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	135.16890		0.13517		67.15430	0.06715	135.169	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	84.76890		0.08477		172.25430	0.17225	84.769	12.18	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	37.34620		0.03735		87.54570	0.08755	37.346	12.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	247.74620		0.24775		142.44570	0.14245	247.746	12.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	35.32900		0.03533		83.62940	0.08363	35.329	12.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	255.72900		0.25573		148.52940	0.14853	255.729	12.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	263.80480		0.26380		154.74550	0.15475	263.805	12.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	33.40480		0.03340		79.84550	0.07985	33.405	12.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	16.46410		0.01646		44.00870	0.04401	16.464	12.94	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	366.86410		0.36686		238.90870	0.23891	366.864	12.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.93870		0.00094		2.28410	0.00228	0.939	18.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,051.33870		1.05134		897.18410	0.89718	1,051.339	18.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.19900		0.00020		0.58070	0.00058	0.199	19.18	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,350.59900		1.35060		1,195.48070	1.19548	1,350.599	19.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.32010		9.32010		9.47640	9.47640		11.89	1,025,211.00	110	3,292.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	181.03160		0.18103		247.72690	0.24773	181.032	12.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	350.93160		0.35093		261.32690	0.26133	350.932	12.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	177.57820		0.17758		243.08340	0.24308	177.578	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	357.47820		0.35748		266.68340	0.26668	357.478	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	174.18060		0.17418		238.77490	0.23877	174.181	12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	364.08060		0.36408		272.37490	0.27237	364.081	12.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.38580		9.38580		9.54190			12.08		0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	167.63020		0.16763	216.01830	0.21602		167.630	12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	671.83020		0.67183	564.11830	0.56412		671.830	12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	679.47110		0.67947	571.17170	0.57117		679.471	12.78	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	165.27110		0.16527	213.07170	0.21307		165.271	12.78	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	162.94310		0.16294	210.16130	0.21016		162.943	12.79	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	687.14310		0.68714	578.26130	0.57826		687.143	12.79	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.46140		9.46140	9.61690	9.61690			12.22	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	382.92180		0.38292	460.79890	0.46080		382.922	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	461.52180		0.46152	383.89890	0.38390		461.522	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	378.85570		0.37886	455.84750	0.45585		378.856	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	467.45570		0.46746	388.94750	0.38895		467.456	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	374.82650		0.37483	450.93080	0.45093		374.827	12.35	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	473.42650		0.47343	394.03080	0.39403		473.427	12.35	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.59690		9.59690	9.71370	9.71370			13.06	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	26.75170		0.02675	46.29810	0.04630		26.752	14.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	369.85170		0.36985	272.59810	0.27260		369.852	14.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	25.49230		0.02549	44.26260	0.04426		25.492	14.36	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	378.59230		0.37859	280.56260	0.28056		378.592	14.36	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	24.28730		0.02429	42.30710	0.04231		24.287	14.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	387.38730		0.38739	288.60710	0.28861		387.387	14.39	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.70830		9.70830	9.82580	9.82580			12.08	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	179.32220		0.17932	223.97660	0.22398		179.322	12.73	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	411.02220		0.41102	338.17660	0.33818		411.022	12.73	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	176.33960		0.17634	220.39850	0.22040		176.340	12.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	418.03960		0.41804	344.59850	0.34460		418.040	12.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	173.40430		0.17340	216.87370	0.21687		173.404	12.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	425.10430		0.42510	351.07370	0.35107		425.104	12.79	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			22.24670		22.24670	-40.54330	-40.54330				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			491.17400		491.17400	559.11080	559.11080				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			294.25040		294.25040	370.40620	370.40620				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			129.16150		129.16150	147.42130	147.42130				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			2.30110		2.30110	4.40890	4.40890				0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			36.60130		36.60130	-10.55570	-10.55570				0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			559.81780		559.81780	600.02530	600.02530				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			617.18010		617.18010	662.22840	662.22840				0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.13340		11.13340	11.13760	11.13760			12.42	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	371.31570		0.37132	377.16730	0.37717		371.316	12.95	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	27.91570		0.02792	29.56730	0.02957		27.916	12.95	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	362.86000		0.36286	368.80020	0.36880		362.860	12.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	29.46000		0.02946	31.20020	0.03120		29.460	12.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	354.47360		0.35447	360.50430	0.36050		354.474	12.92	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	31.07360		0.03107	32.90430	0.03290		31.074	12.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.30000		11.30000	11.30390	11.30390			13.46	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	345.01220		0.34501	348.73030	0.34873	345.012	13.45	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	335.01220		0.33501	334.83030	0.33483	335.012	13.45	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	340.55160		0.34055	344.26950	0.34427	340.552	13.46	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	340.55160		0.34055	340.36950	0.34037	340.552	13.46	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	336.38070		0.33638	340.09430	0.34009	336.381	13.49	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	346.38070		0.34638	346.19430	0.34619	346.381	13.49	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66380		1.66380	1.67830	1.67830		12.54	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	275.32760		0.02753	383.42800	0.03834	275.328	12.54	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	137.32760		0.01373	100.42800	0.01004	137.328	12.54	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	223.15050		0.02232	318.54790	0.03185	223.150	12.80	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	185.15050		0.01852	135.54790	0.01355	185.150	12.80	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	178.91140		0.01789	260.90290	0.02609	178.911	13.07	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	240.91140		0.02409	177.90290	0.01779	240.911	13.07	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future			1.68140		1.68140	1.69600	1.69600		13.49	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	462.98440		0.04630	532.54240	0.05325	462.984	13.38	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	548.98440		0.05490	472.54240	0.04725	548.984	13.38	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	422.92760		0.04229	487.29360	0.04873	422.928	13.49	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	608.92760		0.06089	527.29360	0.05273	608.928	13.49	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	388.53860		0.03885	448.60280	0.04486	388.539	13.67	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	674.53860		0.06745	588.60280	0.05886	674.539	13.67	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future			113.06471		113.06471	113.06324	113.06324		0.00	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	110.99	Call	2,074.71000		2.07471	2,073.24000	2.07324	2,074.710	0.00	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	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	111.00	Call	2,064.71000		2.06471	2,063.24000	2.06324	2,064.710	0.00	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	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	111.01	Call	2,054.71000		2.05471	2,053.24000	2.05324	2,054.710	0.00	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	0.00	0	0.00	
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future			9.68468		84.05380	9.74766	83.58953		0.00	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	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future	9.54	Put	1,082.37000		1.08237	1,546.64000	1.54664	1,082.370	0.00	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	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future	9.55	Put	1,006.84000		1.00684	1,471.11000	1.47111	1,006.840	0.00	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	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future	9.56	Put	931.42000		0.93142	1,395.69000	1.39569	931.420	0.00	0.00	0	0.00	
ES33	On 08/05/2014	Bond Future			9.80340		81.37798	9.86855	80.90712		0.00	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	0.00	0	0.00	
ES33	On 08/05/2014	Bond Future	9.54	Put	1,948.23000		1.94823	2,419.09000	2.41909	1,948.230	0.00	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	0.00	0	0.00	
ES33	On 08/05/2014	Bond Future	9.55	Put	1,872.94000		1.87294	2,343.80000	2.34380	1,872.940	0.00	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	0.00	0	0.00	
ES33	On 08/05/2014	Bond Future	9.56	Put	1,797.75000		1.79775	2,268.61000	2.26861	1,797.750	0.00	0.00	0	0.00	
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
GOVI	On 06/02/2014	GOVI			439.14100		439.14100	437.95800	437.95800		0.00	0.00	0	373.00	
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	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
GOVI	On 06/02/2014	GOVI	439.99	Put	8,490.00000		0.84900	20,320.00000	2.03200		8,490.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	8,590.00000		0.85900	20,420.00000	2.04200		8,590.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	8,690.00000		0.86900	20,520.00000	2.05200		8,690.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.08900		451.08900	449.87300	449.87300				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	89,010.00000		8.90100	101,170.00000	10.11700		89,010.000		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	89,110.00000		8.91100	101,270.00000	10.12700		89,110.000		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	89,210.00000		8.92100	101,370.00000	10.13700		89,210.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			200.65000		200.65000	200.62000	200.62000				0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.31600		203.31600	203.28300	203.28300				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.23900		543.23900	543.99600	543.99600				0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.20000		94.80000	5.21000	94.79000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.20000		94.80000	5.22000	94.78000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.28000		94.72000	5.27000	94.73000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.31000		94.69000	5.29000	94.71000				0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.40000		94.60000	5.39000	94.61000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.51000		94.49000	5.46000	94.54000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.64000		94.36000	5.60000	94.40000				0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.04000		93.96000	5.97000	94.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.39000		93.61000	6.30000	93.70000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.69000		93.31000	6.60000	93.40000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.00000		93.00000	6.91000	93.09000				0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.29000		92.71000	7.21000	92.79000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.22580		8.22580	8.35570	8.35570			9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	128.98720		0.12899	232.07270	0.23207		128.987	10.06	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	43.18720		0.04319	16.37270	0.01637		43.187	10.06	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	122.19000		0.12219	223.51590	0.22352		122.190	10.02	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	46.39000		0.04639	17.81590	0.01782		46.390	10.02	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	115.57250		0.11557	215.06510	0.21507		115.573	9.99	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	49.77250		0.04977	19.36510	0.01937		49.773	9.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.29830		8.29830	8.42890	8.42890				0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	274.55710		0.27456	364.54970	0.36455		274.557	10.04	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	116.25710		0.11626	75.64970	0.07565		116.257	10.04	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	268.26240		0.26826	357.34890	0.35735		268.262	10.03	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	119.96240		0.11996	78.44890	0.07845		119.962	10.03	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	262.04770		0.26205	350.22380	0.35022		262.048	10.03	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	123.74770		0.12375	81.32380	0.08132		123.748	10.03	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.35290		1.35290	1.34500	1.34500				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35300		1.35300		1.34520	1.34520			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			10.02270		10.02270	0.09977	9.93240	9.93240		15.53	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,768.04760		0.37680	0.09977	3,079.26100	0.30793	3,768.048	16.72	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	441.04760		0.04410	0.09977	655.26100	0.06553	441.048	16.72	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,686.37720		0.36864	0.09977	3,004.33520	0.30043	3,686.377	16.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	459.37720		0.04594	0.09977	680.33520	0.06803	459.377	16.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,605.34620		0.36053	0.09977	2,930.17740	0.29302	3,605.346	16.64	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	478.34620		0.04783	0.09977	706.17740	0.07062	478.346	16.64	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.93594		102.32035		7.99392	101.95471			0.00	0	11,259.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	608.86000		0.60886		974.50000	0.97450	608.860		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	545.18000		0.54518		910.82000	0.91082	545.180		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	481.54000		0.48154		847.18000	0.84718	481.540		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.03763		99.75040		8.09808	99.37934			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	2,804.25000		2.80425		3,175.31000	3.17531	2,804.250		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	2,740.50000		2.74050		3,111.56000	3.11156	2,740.500		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	2,676.80000		2.67680		3,047.86000	3.04786	2,676.800		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.22812		116.37948		6.22950	116.37727		2.16	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	125.67000		0.12567		127.29000	0.12729	125.670	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,072.94000		1.07294		1,076.77000	1.07677	1,072.940	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	129.07000		0.12907		130.71000	0.13071	129.070	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,060.14000		1.06014		1,063.99000	1.06399	1,060.140	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	132.54000		0.13254		134.20000	0.13420	132.540	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,047.42000		1.04742		1,051.29000	1.05129	1,047.420	2.11	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.41217		111.10336		6.41431	111.10047		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	112.49000		0.11249		113.11000	0.11311	112.490	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,776.69000		1.77669		1,780.20000	1.78020	1,776.690	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	114.43000		0.11443		115.06000	0.11506	114.430	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,764.87000		1.76487		1,768.39000	1.76839	1,764.870	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	116.40000		0.11640		117.04000	0.11704	116.400	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,753.08000		1.75308		1,756.61000	1.75661	1,753.080	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.59971		112.64537		6.60220	112.64265		1.76	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	751.18000		0.75118		751.01000	0.75101	751.180	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	597.75000		0.59775		600.30000	0.60030	597.750	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	757.40000		0.75740		757.22000	0.75722	757.400	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	593.05000		0.59305		595.59000	0.59559	593.050	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	763.26000		0.76326		763.08000	0.76308	763.260	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	587.99000		0.58799		590.53000	0.59053	587.990	1.78	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.92911		107.39021		6.92925	107.39010		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	371.97000		0.37197		372.78000	0.37278	371.970	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	997.75000		0.99775		998.67000	0.99867	997.750	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	375.30000		0.37530		376.11000	0.37611	375.300	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	992.57000		0.99257		993.49000	0.99349	992.570	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	378.65000		0.37865		379.46000	0.37946	378.650	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	987.42000		0.98742		988.34000	0.98834	987.420	1.52	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/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		8.25019	119.10421		8.29758	118.68903		13.07	0.00	0	59,540.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,116.47000	1.11647	1,023.36000	1.02336	1,116.470	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,719.03000	5.71903	6,041.10000	6.04110	5,719.030	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,140.52000	1.14052	1,045.80000	1.04580	1,140.520	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,650.48000	5.65048	5,970.94000	5.97094	5,650.480	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,164.95000	1.16495	1,068.59000	1.06859	1,164.950	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,582.40000	5.58240	5,901.22000	5.90122	5,582.400	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,472.57000	5.47257	5,186.81000	5.18681	5,472.570	13.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,195.29000	1.19529	1,324.71000	1.32471	1,195.290	13.32	0.00	0	250.00
R186	On 08/05/2014	Bond Future		8.35039	120.67169		8.39961	120.25039		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	823.61000	0.82361	766.98000	0.76698	823.610	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,375.43000	12.37543	12,740.10000	12.74010	12,375.430	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	837.03000	0.83703	779.61000	0.77961	837.030	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,291.11000	12.29111	12,654.99000	12.65499	12,291.110	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	850.62000	0.85062	792.41000	0.79241	850.620	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,207.07000	12.20707	12,570.16000	12.57016	12,207.070	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,525.87000	1.52587	1,431.40000	1.43140	1,525.870	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,152.87000	9.15287	9,479.70000	9.47970	9,152.870	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,934.95000	4.93495	4,712.87000	4.71287	4,934.950	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,660.94000	3.66094	3,860.16000	3.86016	3,660.940	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future		8.44425	117.05455		8.49526	116.62765		13.09	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,813.81000	5.81381	6,047.85000	6.04785	5,813.810	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,509.43000	4.50943	4,316.57000	4.31657	4,509.430	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,548.42000	4.54842	4,354.44000	4.35444	4,548.420	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,767.62000	5.76762	6,000.54000	6.00054	5,767.620	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,587.60000	4.58760	4,392.50000	4.39250	4,587.600	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,721.70000	5.72170	5,953.50000	5.95350	5,721.700	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,311.23000	7.31123	7,050.10000	7.05010	7,311.230	13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,413.69000	3.41369	3,579.46000	3.57946	3,413.690	13.29	0.00	0	840.00
R186	On 06/11/2014	Bond Future		8.54356	118.66838		8.59615	118.23835		12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,374.21000	4.37421	4,198.22000	4.19822	4,374.210	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,750.13000	7.75013	8,004.17000	8.00417	7,750.130	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,408.61000	4.40861	4,231.67000	4.23167	4,408.610	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,699.22000	7.69922	7,952.31000	7.95231	7,699.220	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,443.17000	4.44317	4,265.27000	4.26527	4,443.170	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,648.56000	7.64856	7,900.69000	7.90069	7,648.560	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,726.72000	8.72672	8,455.18000	8.45518	8,726.720	13.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,747.08000	3.74708	3,905.57000	3.90557	3,747.080	13.04	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future		276.64516	276.64516		276.64494	276.64494			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	3,344.84000	3.34484	3,345.06000	3.34506	3,344.840		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	3,354.84000	3.35484	3,355.06000	3.35506	3,354.840		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/02/2014	Bond Future	280.01	Put	3,364.84000		3.36484	3,365.06000	3.36506		3,364.840		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.36748		104.88843	4.36440	104.89107			1.10	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	767.70000		0.76770	770.69000	0.77069	767.700		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	22.71000		0.02271	23.06000	0.02306	22.710		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	775.52000		0.77552	778.51000	0.77851	775.520		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	22.04000		0.02204	22.39000	0.02239	22.040		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	783.28000		0.78328	786.26000	0.78626	783.280		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	21.31000		0.02131	21.65000	0.02165	21.310		1.16	0.00	0	0.00
R201	On 08/05/2014	Bond Future			3.97189		106.26878	3.96850	106.27085			0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	558.28000		0.55828	560.46000	0.56046	558.280		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	90.69000		0.09069	90.80000	0.09080	90.690		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	562.91000		0.56291	565.09000	0.56509	562.910		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	89.26000		0.08926	89.37000	0.08937	89.260		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	567.55000		0.56755	569.74000	0.56974	567.550		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	87.84000		0.08784	87.96000	0.08796	87.840		0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.80778		103.33369	2.80152	103.33599			0.54	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	909.29000		0.90929	911.58000	0.91158	909.290		0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	5.86000		0.00586	5.85000	0.00585	5.860		0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	912.79000		0.91279	915.08000	0.91508	912.790		0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	5.75000		0.00575	5.74000	0.00574	5.750		0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	916.28000		0.91628	918.57000	0.91857	916.280		0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	5.64000		0.00564	5.63000	0.00563	5.640		0.56	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.35599		209.35599	209.35320	209.35320				0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	365.99000		0.36599	363.20000	0.36320	365.990		4.42	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		4.42	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	355.99000		0.35599	353.20000	0.35320	355.990		4.44	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		4.44	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	345.99000		0.34599	343.20000	0.34320	345.990		4.44	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		4.44	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			6.94411		107.47116	6.94539	107.46705			4.55	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	67.91000		0.06791	69.56000	0.06956	67.910		4.42	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,317.98000		3.31798	3,323.74000	3.32374	3,317.980		4.42	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	126.27000		0.12627	128.62000	0.12862	126.270		4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,745.64000		2.74564	2,752.10000	2.75210	2,745.640		4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	130.22000		0.13022	132.62000	0.13262	130.220		4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,716.52000		2.71652	2,723.03000	2.72303	2,716.520		4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	134.28000		0.13428	136.71000	0.13671	134.280		4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,687.52000		2.68752	2,694.06000	2.69406	2,687.520		4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	730.51000		0.73051	734.44000	0.73444	730.510		4.53	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,065.16000		1.06516	1,073.20000	1.07320	1,065.160		4.53	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.08274		104.72526	7.08434	104.72048			4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	176.06000		0.17606	177.39000	0.17739	176.060		4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,291.31000		4.29131	4,297.42000	4.29742	4,291.310		4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	179.42000		0.17942	180.77000	0.18077	179.420		4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,263.29000		4.26329	4,269.42000	4.26942	4,263.290		4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	182.83000		0.18283	184.19000	0.18419	182.830		4.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Put	4,235.32000		4.23532		4,241.46000	4.24146	4,235.320	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,000.84000		1.00084		1,002.72000	1.00272	1,000.840	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,730.23000		1.73023		1,736.89000	1.73689	1,730.230	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,870.06000		1.87006		1,870.98000	1.87098	1,870.060	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	926.22000		0.92622		931.92000	0.93192	926.220	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.21390		106.17829		7.21558	106.17362		4.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,045.25000		1.04525		1,046.20000	1.04620	1,045.250	4.22	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,090.13000		2.09013		2,095.75000	2.09575	2,090.130	4.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,418.01000		1.41801		1,423.15000	1.42315	1,418.010	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,629.08000		1.62908		1,629.55000	1.62955	1,629.080	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,405.33000		1.40533		1,410.45000	1.41045	1,405.330	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,644.10000		1.64410		1,644.55000	1.64455	1,644.100	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,659.18000		1.65918		1,659.62000	1.65962	1,659.180	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,392.73000		1.39273		1,397.84000	1.39784	1,392.730	4.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.37846		103.48156		7.37934	103.47931		4.13	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,051.48000		1.05148		1,052.87000	1.05287	1,051.480	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,441.18000		2.44118		2,444.82000	2.44482	2,441.180	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,061.30000		1.06130		1,062.69000	1.06269	1,061.300	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,424.98000		2.42498		2,428.62000	2.42862	2,424.980	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,071.18000		1.07118		1,072.57000	1.07257	1,071.180	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,408.84000		2.40884		2,412.48000	2.41248	2,408.840	4.07	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.13033		94.23730		9.19808	93.62533			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,136.29000		2.13629		1,524.32000	1.52432	2,136.290		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	2,223.72000		2.22372		1,611.75000	1.61175	2,223.720		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	2,311.01000		2.31101		1,699.04000	1.69904	2,311.010		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			9.23036		95.47744		9.30035	94.85676			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,231.74000		1.23174		611.06000	0.61106	1,231.740		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	1,318.94000		1.31894		698.26000	0.69826	1,318.940		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	1,406.00000		1.40600		785.32000	0.78532	1,406.000		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			9.32744		92.54431		9.39968	91.91523			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	2,573.14000		2.57314		3,202.22000	3.20222	2,573.140		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,481.70000		2.48170		3,110.78000	3.11078	2,481.700		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,390.40000		2.39040		3,019.48000	3.01948	2,390.400		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.20510		104.33816		7.22205	104.26838		6.78	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	232.21000		0.23221		226.85000	0.22685	232.210		6.61	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,657.03000		3.65703		3,721.45000	3.72145	3,657.030		6.61	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	238.43000		0.23843		232.93000	0.23293	238.430		6.61	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,620.40000		3.62040		3,684.68000	3.68468	3,620.400		6.61	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	244.79000		0.24479		239.14000	0.23914	244.790		6.61	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,583.93000		3.58393		3,648.06000	3.64806	3,583.930		6.61	0	0.00
R204	On 08/05/2014	Bond Future			7.32988		105.71127		7.34811	105.63996		6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	290.59000		0.29059		284.10000	0.28410	290.590		6.24	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.04	Put	5,493.19000		5.49319	5,558.01000	5.55801		5,493.190	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	295.74000		0.29574	289.15000	0.28915		295.740	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,456.79000		5.45679	5,521.51000	5.52151		5,456.790	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	300.97000		0.30097	294.27000	0.29427		300.970	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,420.48000		5.42048	5,485.09000	5.48509		5,420.480	6.24	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.44745		103.14633	7.46688	103.07425			6.39	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,221.13000		2.22113	2,260.99000	2.26099		2,221.130	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,193.48000		2.19348	2,161.26000	2.16126		2,193.480	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,212.30000		2.21230	2,179.90000	2.17990		2,212.300	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,202.84000		2.20284	2,242.52000	2.24252		2,202.840	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,231.22000		2.23122	2,198.63000	2.19863		2,231.220	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,184.66000		2.18466	2,224.15000	2.22415		2,184.660	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,886.41000		2.88641	2,847.71000	2.84771		2,886.410	6.46	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,661.35000		1.66135	1,694.73000	1.69473		1,661.350	6.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.58116		104.56840	7.60131	104.49776			6.19	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,600.56000		1.60056	1,577.20000	1.57720		1,600.560	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,700.26000		3.70026	3,747.54000	3.74754		3,700.260	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,614.26000		1.61426	1,590.75000	1.59075		1,614.260	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,678.01000		3.67801	3,725.14000	3.72514		3,678.010	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,628.03000		1.62803	1,604.38000	1.60438		1,628.030	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,655.83000		3.65583	3,702.82000	3.70282		3,655.830	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,324.81000		3.32481	3,286.15000	3.28615		3,324.810	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,903.12000		1.90312	1,935.10000	1.93510		1,903.120	6.30	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
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			7.50777		99.31741	7.52979	99.21444			8.33	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	253.80000		0.25380	245.08000	0.24508		253.800	8.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,418.12000		4.41812	4,512.37000	4.51237		4,418.120	8.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	260.47000		0.26047	251.53000	0.25153		260.470	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,375.59000		4.37559	4,469.62000	4.46962		4,375.590	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	267.27000		0.26727	258.11000	0.25811		267.270	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,333.23000		4.33323	4,427.04000	4.42704		4,333.230	8.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.62988		100.62444	7.65326	100.51951			8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	295.79000		0.29579	286.86000	0.28686		295.790	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,029.48000		7.02948	7,125.48000	7.12548		7,029.480	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	300.99000		0.30099	291.91000	0.29191		300.990	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,986.02000		6.98602	7,081.87000	7.08187		6,986.020	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	306.26000		0.30626	297.04000	0.29704		306.260	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,942.65000		6.94265	7,038.36000	7.03836		6,942.650	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.74593		98.37997	7.77062	98.27377			7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,505.91000		2.50591	2,458.36000	2.45836		2,505.910	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,747.02000		2.74702	2,805.67000	2.80567		2,747.020	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,724.96000		2.72496	2,783.33000	2.78333		2,724.960	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,527.01000		2.52701	2,479.18000	2.47918		2,527.010	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,548.20000		2.54820	2,500.09000	2.50009		2,548.200	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,703.01000		2.70301	2,761.10000	2.76110		2,703.010	7.95	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.86928		99.73633	7.89484	99.63106			7.92	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,099.95000		2.09995	2,062.12000	2.06212		2,099.950	7.83	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
R207	On 06/11/2014	Bond Future	7.34	Put	4,311.22000		4.31122	4,378.66000	4.37866		4,311.220	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,116.53000		2.11653	2,078.48000	2.07848		2,116.530	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,285.46000		4.28546	4,352.68000	4.35268		4,285.460	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,133.19000		2.13319	2,094.93000	2.09493		2,133.190	7.84	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,259.80000		4.25980	4,326.81000	4.32681		4,259.800	7.84	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.67210		97.47915	7.71992	97.22858			9.34	0.00	0	11,100.00
R208	On 06/02/2014	Bond Future	6.74	Call	222.48000		0.22248	199.88000	0.19988		222.480	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,273.22000		5.27322	5,501.19000	5.50119		5,273.220	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	228.54000		0.22854	205.41000	0.20541		228.540	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,223.37000		5.22337	5,450.81000	5.45081		5,223.370	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	235.01000		0.23501	211.30000	0.21130		235.010	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,173.97000		5.17397	5,400.83000	5.40083		5,173.970	9.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.78111		95.36603	7.83131	95.11160			9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	280.53000		0.28053	258.36000	0.25836		280.530	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,236.15000		8.23615	8,468.41000	8.46841		8,236.150	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	285.73000		0.28573	263.20000	0.26320		285.730	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,185.34000		8.18534	8,417.24000	8.41724		8,185.340	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	291.01000		0.29101	268.11000	0.26811		291.010	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,134.63000		8.13463	8,366.16000	8.36616		8,134.630	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.88346		96.68922	7.93606	96.43143			8.75	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,084.31000		3.08431	3,223.38000	3.22338		3,084.310	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,624.13000		2.62413	2,505.41000	2.50541		2,624.130	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,648.19000		2.64819	2,528.76000	2.52876		2,648.190	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,059.00000		3.05900	3,197.36000	3.19736		3,059.000	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,672.37000		2.67237	2,552.23000	2.55223		2,672.370	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,033.85000		3.03385	3,171.50000	3.17150		3,033.850	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,929.89000		3.92989	3,777.25000	3.77725		3,929.890	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,007.62000		2.00762	2,112.77000	2.11277		2,007.620	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.99697		94.62578	8.05174	94.36668			8.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,078.31000		2.07831	1,984.02000	1.98402		2,078.310	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,763.61000		4.76361	4,928.42000	4.92842		4,763.610	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,096.82000		2.09682	2,001.94000	2.00194		2,096.820	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,733.09000		4.73309	4,897.31000	4.89731		4,733.090	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,115.44000		2.11544	2,019.97000	2.01997		2,115.440	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,702.70000		4.70270	4,866.33000	4.86633		4,702.700	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,579.13000		4.57913	4,422.14000	4.42214		4,579.130	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,231.99000		2.23199	2,334.10000	2.33410		2,231.990	8.98	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.00441		76.05306	9.07198	75.54667			19.37	0.00	0	23,202.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,273.84000		1.27384	1,137.38000	1.13738		1,273.840	19.14	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,906.74000		4.90674	5,276.67000	5.27667		4,906.740	19.14	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,297.46000		1.29746	1,159.03000	1.15903		1,297.460	19.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.55	Put	4,849.23000		4.84923		5,217.19000	5.21719	4,849.230	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,321.38000		1.32138		1,180.95000	1.18095	1,321.380	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,792.16000		4.79216		5,158.12000	5.15812	4,792.160	19.15	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.09479		73.90949		9.16444	73.39599		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	909.64000		0.90964		827.66000	0.82766	909.640	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,212.21000		11.21221		11,643.73000	11.64373	11,212.210	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	923.13000		0.92313		840.13000	0.84013	923.130	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,135.04000		11.13504		11,565.54000	11.56554	11,135.040	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	936.76000		0.93676		852.74000	0.85274	936.760	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,058.15000		11.05815		11,487.63000	11.48763	11,058.150	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.18010		74.93508		9.25179	74.41460		19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,399.07000		4.39907		4,153.17000	4.15317	4,399.070	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,433.26000		5.43326		5,707.84000	5.70784	5,433.260	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,432.80000		4.43280		4,185.64000	4.18564	4,432.800	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,392.41000		5.39241		5,665.73000	5.66573	5,392.410	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,466.66000		4.46666		4,218.24000	4.21824	4,466.660	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,351.81000		5.35181		5,623.87000	5.62387	5,351.810	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.26988		72.82329		9.34348	72.29741		19.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,696.29000		4.69629		4,455.33000	4.45533	4,696.290	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,751.96000		6.75196		7,036.88000	7.03688	6,751.960	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,728.15000		4.72815		4,486.09000	4.48609	4,728.150	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,708.82000		6.70882		6,992.64000	6.99264	6,708.820	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,760.12000		4.76012		4,516.96000	4.51696	4,760.120	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,665.90000		6.66590		6,948.62000	6.94862	6,665.900	19.71	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.74437		161.74437		161.74418	161.74418			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	254.37000		0.25437		254.18000	0.25418	254.370	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	244.37000		0.24437		244.18000	0.24418	244.370	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	234.37000		0.23437		234.18000	0.23418	234.370	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.03832		129.03832		129.04434	129.04434			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	48.32000		0.04832		54.34000	0.05434	48.320	0.00	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	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	38.32000		0.03832		44.34000	0.04434	38.320	0.00	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	28.32000		0.02832		34.34000	0.03434	28.320	0.00	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	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			131.64536		131.64536		131.64697	131.64697			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	0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,344.64000		1.34464		1,343.03000	1.34303	1,344.640	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
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	1,354.64000	1.35464	1,353.03000	1.35303	1,354.640		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	1,364.64000	1.36464	1,363.03000	1.36303	1,364.640		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			8.82548	87.22585	8.89837	86.66725		17.00	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,108.32000	1.10832	974.19000	0.97419	1,108.320	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,383.22000	5.38322	5,807.69000	5.80769	5,383.220	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,130.13000	1.13013	993.91000	0.99391	1,130.130	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,322.35000	5.32235	5,744.73000	5.74473	5,322.350	16.79	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,152.09000	1.15209	1,013.78000	1.01378	1,152.090	16.80	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,261.74000	5.26174	5,682.03000	5.68203	5,261.740	16.80	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.91963	84.83628	8.99485	84.26980		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	910.91000	0.91091	822.24000	0.82224	910.910	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,466.80000	11.46680	11,944.61000	11.94461	11,466.800	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	924.23000	0.92423	834.48000	0.83448	924.230	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,390.42000	11.39042	11,867.15000	11.86715	11,390.420	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	937.70000	0.93770	846.86000	0.84686	937.700	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,314.31000	11.31431	11,789.95000	11.78995	11,314.310	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.00963	86.01327	9.08719	85.43909		17.39	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,416.94000	4.41694	4,151.17000	4.15117	4,416.940	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,693.10000	5.69310	6,001.51000	6.00151	5,693.100	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,651.09000	5.65109	5,958.13000	5.95813	5,651.090	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,450.94000	4.45094	4,183.80000	4.18380	4,450.940	17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,485.08000	4.48508	4,216.57000	4.21657	4,485.080	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,609.31000	5.60931	5,914.98000	5.91498	5,609.310	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.10621	83.66098	9.18596	83.08089		17.61	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,816.01000	4.81601	4,550.73000	4.55073	4,816.010	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,796.02000	6.79602	7,110.83000	7.11083	6,796.020	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,848.54000	4.84854	4,582.06000	4.58206	4,848.540	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,752.94000	6.75294	7,066.55000	7.06655	6,752.940	17.44	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,881.19000	4.88119	4,613.50000	4.61350	4,881.190	17.45	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,710.07000	6.71007	7,022.47000	7.02247	6,710.070	17.45	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.13636	76.65818	9.20915	76.09703		20.55	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,330.62000	2.33062	2,102.30000	2.10230	2,330.620	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,481.01000	3.48101	3,813.84000	3.81384	3,481.010	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,364.76000	2.36476	2,134.03000	2.13403	2,364.760	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,435.59000	3.43559	3,766.01000	3.76601	3,435.590	20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,399.17000	2.39917	2,166.05000	2.16605	2,399.170	20.43	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,390.59000	3.39059	3,718.62000	3.71862	3,390.590	20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.22538	74.38217	9.30041	73.81320		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,399.81000	3.39981	3,156.64000	3.15664	3,399.810	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,234.10000	5.23410	5,559.90000	5.55990	5,234.100	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,433.04000	3.43304	3,188.21000	3.18821	3,433.040	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,187.85000	5.18785	5,511.99000	5.51199	5,187.850	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,466.44000	3.46644	3,219.96000	3.21996	3,466.440	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,141.90000	5.14190	5,464.39000	5.46439	5,141.900	20.97	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future			9.19330		99.35972		9.26621	98.63974			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,037.01000		1.03701		1,756.99000	1.75699	1,037.010		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	935.74000		0.93574		1,655.72000	1.65572	935.740		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	834.66000		0.83466		1,554.64000	1.55464	834.660		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.28463		96.24544		9.35989	95.51547			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,444.47000		2.44447		3,174.44000	3.17444	2,444.470		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,342.34000		2.34234		3,072.31000	3.07231	2,342.340		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,240.40000		2.24040		2,970.37000	2.97037	2,240.400		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,868.35000		19,868.35000		19,982.72000	19,982.72000			0.00	0	0.00

**Total for Derivatives :** **747,529,478.77**      **80,616**      **2 370 226.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.88220			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.65000		104.68746		6.65000	104.66855			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.14424			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.31500		105.70630		8.31500	105.68251			0.00	0	3,844,200,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	99.92570			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.02790			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.18000		96.65776		9.18000	96.63379			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.95000		102.78827		6.95000	102.76887			0.00	0	1,326,800,000.00
AB07	On 07/03/2014	Spot Bond			5.05000		102.97528		5.05000	102.96123			0.00	0	1,015,700,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.43142			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.43500		106.07210		8.43500	106.04788			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000		135.50279		0.84000	135.48665			0.00	0	305,820,900.00
ABCP13	On 07/12/2023	Spot Bond			2.35000		127.84552		2.35000	265.15351			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.01778			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.40571			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.76890			0.00	0	500,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26688			0.00	0	100,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.32424			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.36235			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.48382			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.41000	107.26942		7.41000	107.24786			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.39872			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.30000	104.10204		6.30000	104.08420			0.00	0	6,800,000.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.90223			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.09963			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96232			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.93998			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.02328			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21086			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.38332			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35638			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.55013			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11146			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.59132			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.29000	129.85247		5.29000	129.82162			0.00	0	385,000,000.00
ABLI03	On 15/03/2015	Spot Bond		3.05000	125.52936		3.05000	125.50682			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.79000	116.80606		2.79000	116.78597			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.44000	100.57138		4.44000	100.54973			0.00	0	376,900,000.00
ABLI06	On 19/07/2020	Spot Bond		5.85000	102.14098		5.85000	102.97766			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.83500	116.15705		10.83500	116.12374			0.00	0	91,500,000.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42412			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.50268			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.57861			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	112.00943		4.09000	111.98631			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.52334		100.00000	44.41430			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	163.21758		2.09000	163.19260			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.04007		2.76000	156.01341			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	167.38573		2.12000	167.36003			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	166.17339		2.18000	166.14755			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.83125	73.00786		7.83125	72.98038			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.83125	73.00786		7.83125	72.98038			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.03000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.21751			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.91000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.36000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.58000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.09000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85695			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75403			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.61000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.84000	106.75859		5.84000	106.74180			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	86.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.66000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.28000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03055			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94000		113.60857		6.94000	113.58716			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78053			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.21000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.56000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000		93.56230		2.74000	100.75339			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.72000		98.99530		2.72000	146.45532			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		110.14286		2.78000	192.32302			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	83.34000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.51500		90.55288		9.51500	91.13414			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	91.61000			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	106.63765			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.81000			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	9.67500		109.09921		9.67500	110.56455			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	9.62000		110.96680		9.62000	110.98630			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.80500		90.11965		8.80500	90.09832			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.95000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.34000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.71500		109.87345		9.71500	110.25933			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.69000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.13500		108.14559		8.13500	108.12177			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.60000		102.86916		6.60000	102.85071			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.77000		101.22589		8.77000	97.10696			0.00	0	447,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.87500		94.13365		9.87500	94.10858			0.00	0	13,600,000.00
ABS9	On 17/03/2016	Spot Bond	7.30000		106.13539		7.30000	106.11437			116,800,000,000.00	16,000,000	16,000,000.00
ABS11	On 11/06/2014	Spot Bond	1.54000		130.07167		1.54000	130.05376			0.00	0	190,000,000.00
ABS12	On 07/12/2023	Spot Bond	2.16000		129.81849		2.16000	269.16104			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.24779		0.78000	127.00412			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000		124.62799		2.00000	127.11231			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.78173		100.00000	33.69989			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000		106.49626		11.10000	106.46448			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15010			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.66039		100.00000	2.65388			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15413			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21115			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.85719		100.00000	15.81835			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14607			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.95913		11.00000	59.94199			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.14860		100.00000	10.12374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.07304			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.11482			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	101.41636			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56785			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.34881			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39446			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41454			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.50067			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.50067			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.51653			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31231			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.51653			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.48481			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.93066			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28666			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.36188			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17662			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.26672			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.36712			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.41254			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.43078			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.39428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17534			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31232			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.22500	105.43122		9.22500	105.40482			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.20283			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20000	103.19682		7.20000	103.17672			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.47972			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.58245			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.31204			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	100.54483			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.35923			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	154.10723			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	154.13628			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.34876			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14594			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14594			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.54483			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30308			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.29212			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.43549			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.88824			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.43405			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.05269			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.18053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38490			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.76747			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18622			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.35425			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.13334			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.11322			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32522			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.30356			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17906			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14798			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20832			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32156			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.25761			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18455			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20466			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.89179		10.23000	101.86372			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22460			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19369			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.67768			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.65509			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.13020			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.25500	106.60064		9.25500	106.57429			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31601			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.22654		1.75000	110.33450			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20631			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29033			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.33579			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24486			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.32670			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28124			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38123			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.57007			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.34488			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.76507			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.32670			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.28397			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.36146			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.38519			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.19354			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22096			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.39076			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.37760			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48116			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29943			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46662			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47207			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48116			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.74385			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.40849			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.40849			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	113.02633			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.82809			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20847			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19574			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.10150			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23030			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.23576			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.29033			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.21029			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01126			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.03063			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.30594			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52181			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13348			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.77951		100.00000	8.75824			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.08823			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.09818			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10479			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70855			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78784			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.89342			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.67835			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.77000	98.13891		7.77000	98.11836			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.89877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.05982			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.23500	103.16697		8.23500	103.14397			0.00	0	2,304,945,100.00
AIR02	On 30/04/2023	Spot Bond		9.31500	115.50444		9.31500	115.47555			0.00	0	11,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	63.50936		100.00000	63.35552			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.02000	110.31503		7.02000	110.29401			0.00	0	1,730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	60.48948		100.00000	60.34294			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.44664		100.00000	12.41895			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.97000	151.35404		2.97000	151.32727			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	101.64287		4.79000	129.88556			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.20105			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25253			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74885			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74263			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.67324			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.29236			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.09217			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.72500	105.68593		8.72500	105.66114			0.00	0	193,100,000.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70277			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.55071			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	92.73395		100.00000	92.50270			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.43271			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.90000	109.91182		6.90000	109.89133			0.00	0	1,023,100,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16744			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.05537			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.28000	103.31745		6.28000	103.29990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		8.58500	105.86711		8.58500	105.84267			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.39857			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.76593	105.27121		10.76593	104.01876			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.66883	102.97418		10.66883	102.52959			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.72070	102.85049		10.72070	102.45422			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54071			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.77257	102.86909		10.77257	102.36769			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.81320	101.74011		11.81320	101.72144			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.57942			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.57942			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.57949			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.01593	101.70559		11.01593	101.69721			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.92824	104.00286		10.92824	102.43985			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.66883	102.97418		10.66883	102.52959			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.90163	103.21075		10.90163	102.58723			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.12560	96.46138		10.12560	101.96503			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.49430			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47732			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47732			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.39295			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		10.36920	102.06646		10.36920	101.87423			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.36000	100.95143		11.36000	100.92070			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	69.57912		10.22500	98.30537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34728			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.72728		12.22500	101.43112			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.45432			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.12500	64.16734		11.12500	100.79582			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.40829			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.44665			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.44665			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	101.38988			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04685			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.46305			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.92864			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	101.46305			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.76593	105.63174		13.76593	104.44859			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.11334	103.00474		15.11334	102.98215			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.01044	102.77193		14.01044	102.55020			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.94363			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.94363			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.94363			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.01982			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.71841		100.00000	11.69618			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.51319		100.00000	21.46107			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.57942		100.00000	19.53199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.08606	100.00000	12.05679				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.08606	100.00000	12.05679				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.61262	100.00000	14.57723				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.66159	100.00000	12.63092				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		76.62103	100.00000	76.46930				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.62126				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.57977				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.61844				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		105.32649	2.06000	171.85272				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.23500		96.37548	8.23500	140.23248				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.23500		97.70809	8.23500	140.55925				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62000		96.79923	8.62000	96.77680				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.40446				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.15576				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	101.52924				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.23825				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		83.44671	100.00000	83.25792				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.81500		98.66976	7.81500	98.64887				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.60548				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.64913				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.66377				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71257			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76132			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89742			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.39647		100.00000	9.37370			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46202			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48759			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49854			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50219			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.54596			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60425			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.19357		100.00000	9.17130			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.19357		100.00000	9.17130			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22694			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33358			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.36266			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.13500	103.64398		8.13500	103.62115			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44988			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60478			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.57523		100.00000	6.55912			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.57523		100.00000	6.55912			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.62500	106.17261		5.62500	106.15661			0.00	0	2,903,100,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.51259			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.96580			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.49589			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.85901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00747			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.02166			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.07786			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.08226			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.09023			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12321			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.10748			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.31241			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.88532		100.00000	14.84926			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.13386			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.10000	107.03996		6.10000	107.02219			0.00	0	3,010,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.23500	113.20271		9.23500	113.17448			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.77771			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.95793			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.93500	104.00828		8.93500	103.98317			0.00	0	680,900,000.00
CBL12	On 06/09/2018	Spot Bond		11.03500	103.56260		11.03500	103.53188			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.65182			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.28500	104.68537		11.28500	104.65414			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.39043			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.12500	101.15013		9.12500	101.12519			0.00	0	40,700,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.02554			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.72500	100.12351		11.72500	100.09251			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.41298			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.87348			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.35796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond		10.13000	92.90517		10.13000	92.87981			0.00	0	2,100,000.00
CCT01	On 23/06/2023	Spot Bond		10.06500	120.53805		10.06500	120.50571			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.91500	116.28426		9.91500	116.25352			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.25500	115.39757		9.25500	115.36873			0.00	0	3,386,700,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.23226			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.48500	103.08894		11.48500	103.05714			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.27091			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.58186			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.24988			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.43769			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.86394			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.87607			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.20539			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.20315			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21499			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.67783			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.63544			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.63544			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.25617			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	87.60716		100.00000	87.40530			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	87.60716		100.00000	87.40530			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	87.60716		100.00000	87.40530			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34883			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	87.60716		100.00000	87.40530			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.63247			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.77905			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.07416		10.11000	104.04627			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.77905			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.92529			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	106.76609			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.71764		2.76000	114.25537			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	105.86351			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.22521		3.14000	114.19859			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.98470		8.25000	101.96193			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	101.77905			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.77905			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.23052		3.10000	113.79963			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.06006		2.40000	113.63911			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.95813			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.84359			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.74821			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.75873			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.00000		102.26251		8.00000	102.24048			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.83113			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.81864			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.67489			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68855			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.05000		102.39848		8.05000	102.37627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	8.05000	102.39848		8.05000	102.37627			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	8.10000	105.58252		8.10000	105.55962			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.38536			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54236			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.70314			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.70314			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	69.99519		100.17539	69.82349			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.92421			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22143			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40651			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01713			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.01831			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.38704		9.35000	102.36163			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.38704		9.35000	102.36163			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01706			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01712			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	100.02945			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24825			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.02884			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08048			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08048			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08048		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08048		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11041		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16012		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16012		0.00		0	400,000,000.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16012		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16012		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16012		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16843		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.05500	104.10070	9.05500	104.07524		0.00		0	0.00	
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.63388		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.13913		0.00		0	0.00	
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18548		0.00		0	0.00	
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18548		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.48632		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59536		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.02828		0.00		0	0.00	
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86896		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27214		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26305		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28496		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.06896		0.00		0	0.00	
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02136		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02118		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28130		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	106.19938				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.49735				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.14774				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.05942				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.22667				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43575				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43575				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43575				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43575				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.28796				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.88971				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.65394				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.35112				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.33452				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.24660				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.33452				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.08789				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.48944				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.24681				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.24681				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.23974				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	103.16326				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	119.12512				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.27718				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.81313			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.60027			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.73738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.28378			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.25568			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.79500	94.74634		10.79500	93.21165			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.31500	94.17135		11.31500	94.74612			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17817			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.50294			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.24932			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63028			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.54874			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.52185		8.80500	100.62080			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29943			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63735			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	101.36669			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39396			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.49931			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40849			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02491			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02491			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02491			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56800			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.58602			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.17817			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	101.56221			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56667			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.76599			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18587			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.02843			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.21446			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.86637			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.92976			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56047			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.27911			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.72261			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78500			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.53244			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02462			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.31782			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.14820			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.10305		7.01000	37.71647			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	143.76906			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	8.62000		96.79923		8.62000	129.30036			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.23500		31.95508		8.23500	140.23248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond		8.23500	32.35243		8.23500	140.55925			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.73208			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.61863			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95842			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95842			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40359			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30135			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32149			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32670			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.63028			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.19209			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.55000	110.55335		8.55000	107.01859			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.58500	105.82785		8.58500	101.31284			0.00	0	865,800,000.00
COJ05	On 05/06/2023	Spot Bond		10.04000	118.90868		10.04000	112.78904			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.90000	110.42344		7.90000	110.40007			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.63000	107.84972		9.63000	107.82170			0.00	0	194,000,000.00
COT01	On 03/04/2023	Spot Bond		10.10500	95.42403		10.10500	95.39819			0.00	0	577,900,000.00
COT02	On 03/04/2028	Spot Bond		10.96500	96.04395		10.96500	96.01579			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.96500	88.98605		10.96500	88.96010			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94747			0.00	23,000,000	17,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96403			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.89450			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.44283			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.97149			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	12.49000		90.98683		12.49000	94.30169			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.60065		100.00000	10.56719			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.46968			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.86000		98.69132		7.86000	97.82479			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.41532			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.08571			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.45684			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.39506			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.42504			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49825			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.78000		125.70194		6.78000	118.20496			0.00	0	1,930,200,000.00
DV22	On 07/02/2020	Spot Bond	8.22500		108.70807		8.22500	108.68427			0.00	0	4,363,900,000.00
DV23	On 27/02/2023	Spot Bond	8.73500		110.38821		8.73500	110.36256			0.00	0	10,184,300,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.11496			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.85500		133.20824		7.85500	133.18036			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.33137			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.85987			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.84810			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.83990			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.34727			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83641		0.10000	132.37173			0.00	0	2,300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		115.11507		2.15000	115.09723			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16000		102.78256		2.16000	102.76660			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.23000		102.71103		2.23000	103.09213			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.53000		108.47205		9.53000	108.44461			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond		9.38000	109.21121		9.38000	109.18356			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.01500	100.84845		10.01500	100.82122			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.61500	89.59684		10.61500	98.30648			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.12646			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.53258			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.19634			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.30031			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.09554			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	61.84018		100.00000	61.68873			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	98.67631		100.00000	98.41731			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	93.06178		100.00000	92.83753			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	126.75687		3.00000	126.73428			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.96000	108.00332		10.96000	107.97201			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.14253			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.68326			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.00771			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.64500	84.42458		9.64500	97.65922			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.03802			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16919			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15515			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.14979			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16568			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.14324			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14763			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13808			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14447			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13681			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14213			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.44000		104.02164		6.44000	104.00352			0.00	0	241,000,000.00
ES18	On 20/04/2018	Spot Bond	7.44000		107.63335		7.44000	107.61176			0.00	0	18,088,500,000.00
ES23	On 25/01/2023	Spot Bond	8.40000		113.45810		8.40000	113.43273		420,000,000,000.00	50,000,000	25,326,800,000.00	
ES26	On 02/04/2026	Spot Bond	8.83000		93.91030		8.83000	93.88801			0.00	0	9,000,400,000.00
ES33	On 15/09/2033	Spot Bond	9.58500		83.14665		9.64500	82.67523		189,762,361,578,000.00	19,797,846,800	50,934,500,000.00	
ES42	On 25/04/2042	Spot Bond	9.87500		87.73198		9.87500	87.70876		19,750,000,000,000.00	2,000,000,000	13,282,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01770			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.72761			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.12684			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.96905			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.19486			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.85674			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.88004		100.00000	10.85369			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.58790		100.00000	10.56226			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.86135			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.94535			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.11325			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.28105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	6.90000		103.40098		6.90000	103.38161			0.00	0	1,617,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.12500		101.19104		9.12500	101.16637			0.00	0	55,300,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.23614			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23607			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.62254			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.85334			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.92500		109.29377		10.92500	109.26201			0.00	0	181,500,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.85347			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		125.36978		2.10000	126.19156			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		129.50456		2.19000	268.52338			0.00	0	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45000		97.72945		2.45000	103.66886			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.70000		99.22987		2.70000	146.80243			0.00	0	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.67000		113.66891		2.67000	195.42225			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21000		113.12748		7.21000	113.10534			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03500		58.17988		8.03500	57.47436			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49500		37.14503		9.49500	36.23923			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.89092		9.73000	34.97424			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.83219			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02831			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	104.22082			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.77244			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02746			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02746			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.15214			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58624			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.86228			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34889			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49863			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.64516			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.14490		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.14490		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.83325			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48116			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82578			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.97968			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40304			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.83607			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19486			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45391			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.11645		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72792			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07375			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55741			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66627			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96701			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82035			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05567			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18582			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.89823			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69347			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66083			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10268			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07556			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.00140			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10630			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77505			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.92518		100.09221	13.89105			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30306			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.50276			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.57866			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78672			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.02508			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.63707			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46202			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	101.48031			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33606			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37214			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.85296			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25140			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.23501			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34488			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.85958		13.22500	51.84105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.25760			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.25941			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.93294			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.32488			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.69500	88.73755	3.69500	91.78852			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.39032			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.39032			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.10347			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17817			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.55941			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.92941			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.29943			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.26487			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.45584			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.51202			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.27592			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.45054			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.63426			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.76237			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.85111			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.74472			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.46744			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45839			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.72260			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.23020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57966			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	119.90219		3.34000	115.38531			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48756			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50399			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.32000	109.84018		3.32000	115.55097			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.12000	99.09782		1.12000	120.56168			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.34000	106.86929		3.34000	115.38531			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.10000	104.76795		2.10000	122.01949			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.17000	103.74837		2.17000	125.49810			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65961			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.34918			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.05965			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.09833			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.27576			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47665			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.53942			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.74668			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.67737			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41394			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.90486			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41212			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.80430			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.66186			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.43514			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.26729		100.00000	9.24460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		11.41478	100.00000	11.37875				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		140.94953	4.24000	140.91968				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.86991				0.00	3,480,000,000	1,740,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.63468				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.11770				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.18128				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.88678				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.04945				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.93518				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70000		124.30419	2.70000	257.96034				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		129.40012	2.20000	268.31124				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		122.13835	2.92000	253.56109				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.94895	2.47000	122.85037				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.54081				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		127.13139	2.00000	123.22564				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.71116				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95214				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.41270				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.18255				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.94500		91.54979	2.94500	91.53373				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.82251	104.97509	12.78972				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.77073	101.07593	19.72184				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.03152	100.44759	11.00439				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18073				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.01265	100.76967	17.96824				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.35607		2.50000	101.33944			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	101.11746			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.79237			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000		96.64917		2.41000	104.07842			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.23768			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000		96.36384		2.44000	103.77109			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.95954			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		130.07811		2.40000	334.62867			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.89235			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.35453			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.33283			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31571			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.98193			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.95000			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.12479			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.92693			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.90500		103.92787		5.90500	103.91116			2,952,500,000,000.00	500,000,000	620,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.20000		104.90074		6.20000	104.88305			0.00	0	105,400,000.00
FRX16	On 15/09/2016	Spot Bond	7.19000		103.61687		7.19000	103.59665			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.65500		104.43510		7.65500	104.41343			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.89500		110.73940		7.89500	110.71585			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.51500		102.52526		8.51500	102.50165			0.00	0	244,800,000.00
FRX20	On 01/10/2020	Spot Bond	8.83000		106.64585		8.83000	100.92152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.54500		90.98869		9.54500	90.96526			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.66500		112.24930		9.66500	112.22036			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.50500		94.57135		10.50500	94.54505			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55500		77.70155		10.55500	77.67960			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.01811			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.07474			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.12047			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.13876			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.18442			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.25750			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.31230			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.54964			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.27961			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.88837			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.93500		102.77590		8.93500	102.75122			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	100.39516			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.69500			0.00	4,700,000,000	4,700,000,000.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.77939			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.08013			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.34285			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.34237			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.34093			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.34380			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.76050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.99023			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.53302			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54590			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57077			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.60161			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.64439			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	101.43547			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06436			0.00	0	16,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.75883			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.43098			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.06905			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38631			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94920			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25222			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72211			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.69160			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.34987			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.39275			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.45234			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.48298			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36589			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	3,429,182,600.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66915			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.58803		102.68607		7.58803	101.69929			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.70334			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.94117		102.71225		7.94117	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	100.74728			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.39197		102.75094		8.39197	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	100.80094			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	100.76232			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86717			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90122			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.99500		112.07610		7.99500	112.05222			4,797,000,000,000.00	600,000,000	4,225,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		131.82793		1.97000	273.24267			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		134.92169		1.95000	273.67669			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54500		100.32538		9.54500	100.29997			40,089,000,000,000.00	4,200,000,000	2,120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.56500		100.10772		9.56500	100.08231			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		39.05714		100.00000	38.88351			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.36806		100.00000	11.31752			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		54.13078		100.00000	53.72447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		30.16824	100.00000	29.94179				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		18.32760	100.00000	18.19004				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.31750	100.00000	9.24757				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		110.57163	1.80000	110.55566			72,002,018,880,000.00	40,001,121,600	74,195,800,000.00	
I2038	On 31/01/2038	Spot Bond	2.32500		106.99869	2.34500	106.58921			258,310,558,305,000.00	11,101,315,400	59,342,682,700.00	
I2046	On 31/03/2046	Spot Bond	2.43500		103.38632	2.43500	103.36953			193,583,341,536,000.00	79,500,345,600	81,210,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.39000		111.60130	2.39000	111.58340			27,448,672,000.00	11,484,800	17,530,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.05000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.10000		106.09097	7.10000	106.07052			0.00	0	22,300,000.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.52669			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.48657			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.30982			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.47709			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.72500		102.33860	6.72500	102.32012			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.60000		105.85585	7.60000	105.83404			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.28500		108.05213	8.28500	108.02790			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.65500		101.54538	6.65500	101.52734			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.61493			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.13837			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.09000		112.21721	4.09000	112.19409			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.42000		104.31425	7.42000	104.29359			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.36584			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.38962			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	0.94000		105.67878	0.94000	126.38717			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.07000		105.97854	2.07000	126.46698			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.61894			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.77356			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.95500		104.25816		7.95500	104.23581			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38289			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.19386			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.18993			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.55500		101.22244		8.55500	101.19927			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.08500		94.15848		9.08500	94.13575			0.00	0	110,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.41327			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.03500		86.04775		8.03500	98.56601			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.13500		101.04269		9.13500	102.67249			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43040			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.44454			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.36000		100.75776		7.36000	102.04651			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.33500		100.28068		8.33500	101.72410			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00275		100.00000	0.00275			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57848			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.60705			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.78000		103.44451		8.78000	98.54568			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.53053		5.00000	100.51689			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.53053		5.00000	100.51689			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.60979		5.00000	101.59615			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.53053		5.00000	100.51689			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.81290		4.00000	100.80187			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.18604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.10213			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34689			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.77113		9.20000	108.74425			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.14617			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.14617			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.16925			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.74524		100.00000	8.72382			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.55950			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33251			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.22556			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.10000	101.53115		9.10000	101.50620			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.18822			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16783			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.61196			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.82842		100.00000	5.81022			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.25000	97.44214		5.25000	99.82769			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	99.91377		5.25000	99.89942			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.40263		5.35000	99.31581			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.20028		5.35000	99.11381			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.45000	99.08274		5.45000	98.99486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA406		On 04/02/2014	Spot Bond	5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.45000	98.77586		5.45000	98.68852			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.41584			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20404			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.30856			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.76593	104.30727		10.76593	103.38489			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.76593	102.16856		10.76593	101.98559			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.35674			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.03545			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32747			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.97120		6.50000	100.95346			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43575			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99073			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12207			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12207			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22497			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.32394			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.15887			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.97118			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17165			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.25307			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.66402			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70827			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.97019			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.49699			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.02585			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.24865			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.27797			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.24193			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.96992			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.00176			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.30924			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.62933			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	100.00000		2.17841		100.00000	2.12389			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.07877			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		99.18256		100.00000	98.91304			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.39294			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.96430			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		66.66667		100.00000	66.66667			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.83949			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77162			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78908			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.80076			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.11000		103.07458		8.11000	103.05207			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	5.75000		102.54909		5.75000	102.53324			0.00	0	4,070,100,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.53832			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.43500		105.92806		8.43500	105.90389			0.00	0	226,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.91174			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.88807			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38331			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28000		107.80785		8.28000	107.78395			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.53832			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.79201			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		97.95274		3.16000	116.88616			0.00	0	445,500,000.00
IV019	On 31/03/2028	Spot Bond	3.88000		95.20901		3.88000	127.86875			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.15229			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.96241			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.92958			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.57291			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.24732			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000		90.09065		3.80000	90.85932			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000		90.01555		3.80000	96.86759			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.68731			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.26840			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.16783			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.62500		108.14229		11.62500	108.10854			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.62730			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.88000		94.19860		3.88000	127.86875			0.00	0	88,600,000.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.96892			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.64082			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.12529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.45000	98.83416		5.45000	98.76129			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.27342			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.51006			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53315			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.49719			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91551			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26566			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43862			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43533			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.23437			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43675			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.10074			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.07372			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.89693			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78917			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80670			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75410			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66428			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51001			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25805			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.19586			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.47965			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27861			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	97.19878		100.00000	96.94366			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	77.52809		100.00000	77.31092			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.35206		100.00000	68.22430			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.51185			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.40267		100.00000	40.30479			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78160			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.61853		100.00000	13.58553			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.82481			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	38.99347		100.00000	38.70079			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	53.00538		100.00000	52.83989			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.78432			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.57115			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.61500	140.17347		8.61500	140.14081			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.54059			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28793			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.53500	99.48646		8.53500	99.46387			0.00	0	101,600,000.00
LGL03	On 03/04/2018	Spot Bond		8.68500	69.09201		8.68500	97.39565			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.23500	100.27430		9.23500	102.22000			0.00	0	120,900,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.05651			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.35000	103.71367		11.35000	103.68239			0.00	0	1,840,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.25820			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.32738			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.35123			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.37979			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.38534			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.80005			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.35678			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.69022			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.10589			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.86231			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	40.00960		100.00000	39.71031			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	38.99347		100.00000	38.70079			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.26708			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.79308			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.19662			0.00	4,800,000,000	2,406,000,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85704			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70162			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.42955			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.16294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24438			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.87448			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34392			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18142			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28653			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.22035			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.24021			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.54408			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	86.97066		100.00000	86.76745			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	83.04873		100.00000	82.86335			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	90.59104		100.00000	90.37222			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	62.14420		100.00000	61.99201			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.75189		100.00000	38.65802			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.77961		100.00000	15.74096			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	38.52444		100.00000	38.43009			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.47500	103.40745		8.47500	103.38387			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.46093			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.23878			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34983			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.83797			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84451			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87720			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.67287			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.80880			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.77000	103.29753		7.77000	103.27590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.54500	106.89862	8.54500	106.87432			0.00		0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	9.45500	107.01875	9.45500	106.99189			0.00		0	0.00	
MET01	On 15/12/2014	Spot Bond	5.04000	108.41533	5.04000	108.40058			0.00		0	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.12959			0.00		0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.17529			0.00		0	0.00	
MFS1B	On 20/09/2019	Spot Bond	9.43500	105.40553	9.43500	105.49698			0.00		0	0.00	
MGL01	On 15/09/2015	Spot Bond	7.10000	104.02138	7.10000	104.00133			0.00		0	4,787,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.94711			0.00		0	0.00	
MIIL02	On 31/05/2017	Spot Bond	8.69500	100.19673	8.69500	100.17344			0.00		0	0.00	
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.94952			0.00		0	0.00	
MQB02	On 31/05/2017	Spot Bond	8.39500	100.20057	8.39500	100.17805			0.00		0	170,000,000.00	
MTN02	On 13/07/2014	Spot Bond	6.17000	106.21728	6.17000	106.19974			0.00		0	10,090,000,000.00	
MTN02U	On 13/01/2014	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00		0	0.00	
MTN03	On 13/07/2015	Spot Bond	7.20000	106.73142	7.20000	106.71090			0.00		0	1,450,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.34000	109.25713	8.34000	109.23288			0.00		0	70,000,000.00	
MTN04U	On 27/01/2014	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00		0	0.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	5.94891	100.89771	5.93439			0.00		0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.02909	100.61875	6.01440			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	100.20339			0.00		0	0.00	
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.20672			0.00		0	0.00	
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.21026			0.00		0	0.00	
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.21346			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.21493			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.23456			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25722			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24953		100.00000	0.24893			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24953		100.00000	0.24893			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.95500	95.95240		8.95500	95.92918			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.05000	100.85774		7.05000	101.98061			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.80309			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.91641			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.21949			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.60226			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.39523			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.32121			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51859			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.80000	108.35473		6.80000	108.33472			0.00	0	801,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76439			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.39500	115.95692		8.39500	115.93058			0.00	0	177,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.79000	32.67017		10.79000	32.66100			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.35000	104.05465		7.35000	104.03402			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67890			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.71780			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.51500	102.06353		6.51500	102.04570			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.22795			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.55000	105.44840		7.55000	105.42682			0.00	0	10,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12149			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.01845			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16146			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98352			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.82500			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.89049			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.43650			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.89684			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	100.59229			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.64860			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.52134			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87666			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.55444			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.44816			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32410			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.92246			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.21311			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.23466			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.16156			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.91382			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.10471			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.10380			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.05000		106.14698		8.05000	106.12384			0.00	0	4,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.70117			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.30000		103.35445		5.30000	103.33959			0.00	0	33,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77153			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.78500		112.32522		11.78500	112.28969			0.00	0	120,900,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.71670			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.81799			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		161.62375		2.21000	161.59854			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.48500		107.51216		8.48500	107.48788			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.20425			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.61598			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.61598			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.11500		106.36697		9.11500	106.52479			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.06566			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.30540			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06208			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.06135			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.06410			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.31500		106.33380		9.31500	107.80010			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.06685			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06414			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.06572			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.51500		106.30095		9.51500	106.45306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.07119			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06794			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.06680			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08712			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.08058			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.06896			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.55000		102.78449		6.55000	102.76654			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.21500		122.32077		8.21500	116.17425			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.71000		122.55086		8.71000	122.52201		871,000,000,000.00	100,000,000	1,008,800,000.00	
NRA023	On 31/05/2023	Spot Bond	2.10500		165.04795		2.10500	165.02269			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.29500		129.68309		9.29500	123.53197			0.00	0	340,350,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.71158			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.69256			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.73172			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.45866			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.25533			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.18439			0.00	2,500,000,000	2,500,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.95678			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.94418			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.34426		100.00000	15.30708			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		28.31551		100.00000	28.24691			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.33000		105.35237		6.33000	105.33434			0.00	0	61,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.17130		100.00000	9.14908			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		43.71672		100.00000	43.61081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.55950			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.19686			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.36370			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.20281			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20501			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07345			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.12868			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.58493			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16617			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.14491			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27531			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.21445			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.17003			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.34895			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27237			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.21638			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.43033			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33993			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.27045			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.48968			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.50538			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.51244			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.52813			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.59554			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.61120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.19728			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51157			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.10000		108.38005		6.10000	108.36206			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	4.92000		96.19401		4.92000	96.18109			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.03500		38.65473		8.03500	38.64641			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.10000		115.12340		6.10000	115.10428		9,052,034,000,000,000.00	83,940,000,000	22,529,000,000.00	
R158	On 15/09/2015	Spot Bond	6.10000		115.12340		6.10000	115.10428			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.00000		89.91425		6.00000	89.89957			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.10000		121.47348		6.10000	121.45331			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.93000		84.91417		5.93000	84.90046			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.17000		123.05086		8.21500	122.62214		5,251,537,110,000,000.00	42,783,000,000	17,414,284,800.00	
R187P	On 21/12/2026	Spot Bond	7.95500		36.08733		7.95500	36.07964			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.87500		33.74247		7.87500	33.73535			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		273.63115		1.70000	279.17327		631,251,650,000.00	371,324,500	27,103,212,100.00	
R201	On 21/12/2014	Spot Bond	4.55000		108.11646		4.55000	108.10318		75,075,000,000,000.00	16,500,000,000	36,760,000,000.00	
R202	On 07/12/2033	Spot Bond	2.18000		207.07513		2.18000	210.00692		31,515,647,420,000.00	14,456,719,000	55,573,900,000.00	
R2023	On 28/02/2023	Spot Bond	7.85000		101.21603		7.90500	100.83948		1,271,805,698,680,000.00	62,013,464,800	95,100,756,600.00	
R203	On 15/09/2017	Spot Bond	6.83500		106.31123		6.83500	106.29150		1,215,586,295,500,000.00	77,847,300,000	76,347,400,000.00	
R2030	On 31/01/2030	Spot Bond	8.84500		96.34319		8.84500	95.34693		279,502,000,000,000.00	31,600,000,000	12,400,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.11500		96.83479		9.11500	96.81134		1,057,340,000,000,000.00	16,000,000,000	76,483,000,000.00	
R204	On 21/12/2018	Spot Bond	7.11000		107.19841		7.12500	107.11362		2,429,824,802,499,000.00	41,747,510,900	59,687,200,000.00	
R2048	On 28/02/2048	Spot Bond	9.18500		97.58501		9.18500	97.56081		2,334,252,019,000,000.00	54,137,400,000	33,889,400,000.00	
R206	On 15/01/2014	Spot Bond	5.23500		103.02595		5.23500	103.01128		2,218,895,583,000.00	423,857,800	56,401,928,900.00	
R207	On 15/01/2020	Spot Bond	7.41500		101.84527		7.43500	101.72844		2,629,321,925,000,000.00	54,595,000,000	34,797,897,900.00	
R208	On 31/03/2021	Spot Bond	7.58500		96.42709		7.63000	96.16504		2,896,478,105,757,500.00	81,869,229,500	22,470,677,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.93000	75.23219	8.99500	74.72027					2,797,381,438,000,000.00	13,256,600,000	'00,640,322,200.00
R210	On 31/03/2028	Spot Bond	1.98000	159.98223	1.98000	159.95823					50,508,145,908,000.00	25,509,164,600	14,893,150,000.00
R211	On 31/01/2017	Spot Bond	0.24000	129.12615	0.24000	129.11293					323,440,176,000.00	1,347,667,400	26,926,644,700.00
R212	On 31/01/2022	Spot Bond	1.50000	131.85061	1.50000	131.83261					73,026,000,000.00	48,684,000	71,519,442,000.00
R213	On 28/02/2031	Spot Bond	8.74500	86.28443	8.81500	85.71925					3,520,029,711,396,000.00	02,519,120,800	83,539,900,000.00
R214	On 28/02/2041	Spot Bond	9.13000	75.28319	9.13000	75.26463					4,443,844,900,000,000.00	86,730,000,000	22,766,000,000.00
R225C	On 15/03/2014	Spot Bond	4.41000	98.71193	4.41000	98.70016					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.52000	96.49458	4.52000	96.48266					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.16000	92.42516	6.16000	92.40967					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.00000	89.91425	6.00000	89.89957					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.92000	87.45139	5.92000	87.43730					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.93000	84.91417	5.93000	84.90046					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.58500	99.69943	4.58500	99.68694					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.60500	97.45793	4.60500	97.44581					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.55500	95.31410	4.55500	95.30237					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.07000	91.06317	6.07000	91.04829					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.94000	88.61152	5.94000	88.59735					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.92000	86.09856	5.92000	86.08484					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.98000	83.47407	5.98000	83.46064					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.81000	78.75935	6.81000	78.74494					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.86000	76.01634	6.86000	76.00233					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.13000	72.62527	7.13000	72.61137					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.11000	70.19394	7.11000	70.18054					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.09000	67.85712	7.09000	67.84420					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.08000	65.57234	7.08000	65.55987					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.39500	62.07894		7.39500	62.06663			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.37500	59.94706		7.37500	59.93520			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.55000	57.08189		7.55000	57.07033			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.52000	55.13385		7.52000	55.12273			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.49000	53.26770		7.49000	53.25700			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.46000	51.47963		7.46000	51.46932			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.42000	49.81190		7.42000	49.80199			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.38000	48.21683		7.38000	48.20728			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.15500	42.97638		8.15500	42.96699			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.11500	41.46867		8.11500	41.45966			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.07500	40.02927		8.07500	40.02062			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.03500	38.65473		8.03500	38.64641			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.99500	37.34178		7.99500	37.33378			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.95500	36.08733		7.95500	36.07964			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.91500	34.88848		7.91500	34.88108			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.87500	33.74247		7.87500	33.73535			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.92414			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01503			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02058			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.02839			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.90097			0.00	0	700,000,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.03342		100.00000	13.00184			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.82089		100.00000	3.81163			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.38014			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.26872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44343			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02202			0.00	0	20,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.40709			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.67070			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00540			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18571			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71376			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.10886			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.86976			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.38771			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.42253			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.83646			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.72304			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65396			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.19210			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.51877			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	100.73151			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63816			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.78615			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70047			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70047			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66316			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.86677			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.03545			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.72715			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.26788		12.35000	106.23328			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.69980			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.19534		100.00000	12.16580			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.56236			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16145			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.18435			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.85585			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93856			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02120			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.78824		100.00000	1.78386			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	14.33015		100.00000	14.29544			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.11879		100.00000	12.10394			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.03846		100.00000	22.86553		240,000,000,000,000.00	2,400,000,000	1,200,000,000.00	
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.31530			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.10380			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.93000	106.53996		8.93000	106.51438			0.00	0	701,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.96103			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.40000	109.11796		7.40000	109.09606			0.00	0	3,202,600,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01905			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.88500	102.46453		8.88500	102.44019			0.00	0	1,762,800,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.66294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.41112			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.53886			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.67430			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.66116			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35000		103.24496		7.35000	103.22438			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.72500		99.93054		8.72500	99.90709			0.00	0	792,400,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		131.78664		1.84000	131.76605			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.56000		112.50798		7.56000	112.48492			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.42000		112.75522		7.42000	112.73252			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35000		112.87912		7.35000	112.85661			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.23500		101.69176		8.23500	101.66910			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500		112.62268		7.49500	112.59978			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.46000		112.68450		7.46000	112.66170			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.26564			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92451			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.46152			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.02868			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.88500		104.89360		7.88500	104.87119			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.32442			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00256			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.16489			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.20857			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.28000		109.17084		9.28000	109.14379			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.86500		101.63647		9.86500	101.60944			0.00	0	309,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.22245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44758			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.32153			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.01752			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.61500	101.16935		8.61500	101.14578			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.91500	94.72128		8.91500	94.69847			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.33000	96.21441		9.33000	96.19018			0.00	0	154,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.28000	114.10653		7.28000	114.08436			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.08740		2.23000	267.67604			0.00	0	250,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.67878		0.94000	126.38717			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.86000			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	6.57523		100.00000	6.55912			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.04465		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	110.75024		1.51000	124.21812			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.97120		6.50000	100.95346			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42305			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06861			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.52035			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.93500	103.03878		8.93500	103.01417			0.00	0	10,600,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.53350			0.00	0	2,000,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.17044			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.05169			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.44702			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.38797		100.00000	9.31750			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.40000	108.12676		7.40000	108.10541			0.00	0	872,600,000.00
SLI3	On 15/08/2023	Spot Bond		8.72500	100.38375		8.72500	102.31709			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.23500	101.69176		8.23500	101.66910			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12324			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.01904			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17947			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.01980			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49023			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.93500	107.87799		7.93500	107.85506			0.00	0	134,700,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96638			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93470			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.74610			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.31000	94.99738		9.31000	94.97363			0.00	0	2,461,900,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88807			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21826			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61399			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.23800	88.00598		9.23800	87.98415			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.30000	87.70846		9.30000	87.68656			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.79500	106.80551		5.79500	106.78884			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.69500	95.88612		8.69500	95.86394			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.01500	102.40085	8.01500	102.37862				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.00000	113.50142	7.00000	113.47985				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	102.27975	2.55000	102.65290				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.07500	102.00551	8.07500	103.13720				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.18477				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.99968				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.99988				0.00	0	500,000,000.00
SSN017	On 21/12/2026	Spot Bond	9.63500	110.47644	9.63500	110.87104				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.90227				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.86479				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.25808				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.04500	75.73554	10.04500	76.93183				0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.95641				0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.81105				0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.68006				0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.18444				0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.08167				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.08257				0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.98055				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.87310				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.82529				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.76793				0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.78017				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76902			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76615			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.78328			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978		9,040,000,000,000,000.00	90,400,000,000	34,900,000,000.00	
SY1039	On 25/02/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.56000	112.11343		6.56000	112.09355			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.81500	102.75603		8.81500	102.73168			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	67.88464		100.00000	67.73522			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	58.51959		100.00000	58.37783			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	18.78489		100.00000	18.73939			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.44500	101.99000		6.44500	101.97234			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63977			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.35691			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12207			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90156			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.73993			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.47367			0.00	0	8,000,000.00
TFS84	On 28/07/2016	Spot Bond	7.35000	106.08464		7.35000	106.06383			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.30492			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13024			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.67940			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.70035			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.79330		7.83000	102.77185			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69407			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.53946			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.66787			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.69407			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.40189		7.16000	102.40358			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74536			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74117			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.84146			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82789			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.23560			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18915			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.66682			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.70035			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.71674		8.73000	102.97597			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37113			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38828			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.59500	102.41533		8.59500	99.64388			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.74745			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41190			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.83937			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46789			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.16333			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.65533			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70860			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.36344		101.06155	6.34789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.66367			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.84569			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.75791			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.79971			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.23973			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67791			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.69273			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70331			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.69273			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.70331			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.70860			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68638			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70331			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76150			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.76150			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76150			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84604			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.86716			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84076			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26201			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.28826			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27776			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.01988			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.95000	106.14062		7.95000	106.11789			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.61000	96.76183		7.61000	96.71697			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		7.75500	105.34572		7.75500	105.32359			88,279,042,500,000.00	11,383,500,000	13,829,800,000.00
TN20	On 17/09/2020	Spot Bond		8.78000	110.70489		8.78000	110.67862			306,711,740,000,000.00	34,933,000,000	28,344,700,000.00
TN23	On 06/11/2023	Spot Bond		9.07500	111.75689		9.07500	111.72949			0.00	0	8,892,700,000.00
TN25	On 19/08/2025	Spot Bond		9.36500	103.50330		9.36500	103.47756			105,356,250,000,000.00	11,250,000,000	18,412,700,000.00
TN27	On 14/11/2027	Spot Bond		9.34500	96.88111		9.34500	96.85666			19,157,250,000,000.00	2,050,000,000	7,694,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.05334			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.06622			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.36869			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.19880			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20451			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20502			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.23282			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.29052			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83685			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87092			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.89133			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.91705		10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.91911		9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.92028		100.00000	9.89384			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.93715			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.91324			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.80890			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.56109			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.30705			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.54276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.34806			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.30971			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.08677			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.09213			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.67737			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.36899			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.69302			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		58.58082		100.00000	57.90797			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.63404			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60455			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.48659			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22122			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.17829			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11906			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.69666			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.17829			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60680			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.17895			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.03000	111.26863		9.03000	111.24148			0.00	0	20,400,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.99503			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.72773			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.11548			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.17500	105.25180		9.17500	105.22572			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89623			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.93293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.31834			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.32989			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.33045			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00648			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03761			0.00	1,300,000,000	1,300,000,000.00
WS04	On 30/05/2016	Spot Bond	6.46000		119.92818		6.46000	113.66178			0.00	0	9,674,700,000.00
WS05	On 01/08/2018	Spot Bond	0.79000		241.13618		0.79000	241.10787			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.40000		108.14459		6.40000	103.62761			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.34000		109.52157		7.34000	105.00188		6,606,000,000,000.00		900,000,000	8,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.68000		110.30954		7.68000	105.78879			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.06000		109.16109		8.06000	104.63958			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.17000		109.06309		8.17000	104.54132		4,902,000,000,000.00		600,000,000	1,710,200,000.00
Z009	On 30/11/2013	Spot Bond	4.58500		99.96233		4.58500	99.94978			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.05000		90.94536		6.05000	90.93063			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.57500		98.46954		4.57500	98.45739			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.58500		97.35029		4.58500	97.33830			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98000		89.44613		5.98000	89.43165			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.56500		95.55150		4.56500	95.53978			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.05000		90.93063		6.05000	90.91591			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.07000		66.64818		7.07000	66.63539			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		26.87077		100.00000	26.81979			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.22304		100.00000	14.19605			0.00	0	0.00

**Total for j-Bonds :** **49,932,977,724,040,500.00** **36,293,657,500** **81 465 297 500.00**

**Grand Total:** **49,932,978,471,570,000.00** **36,293,738,116** **81 467 667 726.00**