



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 26/11/2013

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	10.15340	10.15340		10.05950	10.05950		13.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,853.40000	1.85340	1,759.50000	1.75950	16.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	16.54	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	723.40000	0.72340	629.50990	0.62951	21.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.00000	0.00000	0.00990	0.00001	21.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	713.40000	0.71340	619.51000	0.61951	21.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.00000	0.00000	0.01000	0.00001	21.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	703.40000	0.70340	609.51020	0.60951	21.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.00000	0.00000	0.01020	0.00001	21.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	603.40000	0.60340	509.51250	0.50951	23.82	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.00000	0.00000	0.01250	0.00001	23.82	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	453.40540	0.45341	359.63260	0.35963	24.40	0.75	7,500	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	0.00540	0.00001	0.13260	0.00013	24.40	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	64.63600	0.06464	22.62560	0.02263	14.59	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	11.23600	0.01124	63.12560	0.06313	14.59	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	0.71490	0.00071	0.50150	0.00050	22.38	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	257.31490	0.25731	351.00150	0.35100	22.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	0.03410	0.00003	0.03640	0.00004	34.06	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	596.63410	0.59663	690.53640	0.69054	34.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.17150	10.17150	10.08070	10.08070	12.54	335,913,787.50	33,025	543,270.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,771.50000	2.77150	2,680.70000	2.68070	26.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	26.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,171.50110	2.17150	2,080.70070	2.08070	26.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00110	0.00000	0.00070	0.00000	26.08	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,421.53930	1.42154	1,330.77170	1.33077	20.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.03930	0.00004	0.07170	0.00007	20.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,271.57630	1.27158	1,180.84930	1.18085	19.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.07630	0.00008	0.14930	0.00015	19.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,243.68650	1.24369	1,152.97160	1.15297	19.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.08650	0.00009	0.17160	0.00017	19.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,193.70880	1.19371	1,103.02060	1.10302	18.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.10880	0.00011	0.22060	0.00022	18.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,171.62050	1.17162	1,080.94680	1.08095	18.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.12050	0.00012	0.24680	0.00025	18.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Call	1,143.73730	1.14374	1,053.08440	1.05308	1,143.737	18.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Put	0.13730	0.00014	0.28440	0.00028	0.137	18.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Call	1,071.69320	1.07169	981.11210	0.98111	1,071.693	17.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Put	0.19320	0.00019	0.41210	0.00041	0.193	17.73	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Call	971.79810	0.97180	881.30080	0.88130	971.798	16.81	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	0.29810	0.00030	0.60080	0.00060	0.298	16.81	0.00	0	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	772.18330	0.77218	682.07880	0.68208	772.183	14.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	0.68330	0.00068	1.37880	0.00138	0.683	14.79	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	672.58070	0.67258	582.88600	0.58289	672.581	13.78	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	1.08070	0.00108	2.18600	0.00219	1.081	13.78	0.00	0	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	622.87640	0.62288	533.48850	0.53349	622.876	13.27	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	1.37640	0.00138	2.78850	0.00279	1.376	13.27	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	583.18110	0.58318	494.11060	0.49411	583.181	12.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	1.68110	0.00168	3.41060	0.00341	1.681	12.87	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	573.26890	0.57327	484.29000	0.48429	573.269	12.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	1.76890	0.00177	3.59000	0.00359	1.769	12.77	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	484.99820	0.48500	399.42470	0.39942	484.998	12.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	3.49820	0.00350	8.72470	0.00872	3.498	12.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	475.37050	0.47537	390.25250	0.39025	475.371	12.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	3.87050	0.00387	9.55250	0.00955	3.871	12.30	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	437.21730	0.43722	354.21920	0.35422	437.217	12.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	5.71730	0.00572	13.51920	0.01352	5.717	12.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	427.78050	0.42778	345.39120	0.34539	427.781	12.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	6.28050	0.00628	14.69120	0.01469	6.280	12.32	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	381.34370	0.38134	302.49950	0.30250	381.344	12.35	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	9.84370	0.00984	21.79950	0.02180	9.844	12.35	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	336.42650	0.33643	261.98650	0.26199	336.427	12.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	14.92650	0.01493	31.28650	0.03129	14.927	12.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	293.43380	0.29343	224.23340	0.22423	293.434	12.41	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	21.93380	0.02193	43.53340	0.04353	21.934	12.41	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	244.97040	0.24497	183.02430	0.18302	244.970	12.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	33.47040	0.00347	62.32430	0.06232	33.470	12.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	214.88000	0.21488	158.22170	0.15822	214.880	12.46	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	43.38000	0.04338	77.52170	0.07752	43.380	12.46	0.00	0	5,400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	148.66000	0.14866	105.95180	0.10595	148.660	12.51	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	77.16000	0.07716	125.25180	0.12525	77.160	12.51	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	126.08260	0.12608	91.23520	0.09124	126.083	12.54	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	94.58260	0.09458	150.53520	0.15054	94.583	12.54	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	120.80030	0.12080	87.86920	0.08787	120.800	12.54	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	99.30030	0.09930	157.16920	0.15717	99.300	12.54	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Call	103.96090	0.10396	75.56120	0.07556	103.961	12.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Put	122.46090	0.12246	184.86120	0.18486	122.461	12.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	100.10300	0.10010	72.75650	0.07276	100.103	12.98	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	128.60300	0.12860	192.05650	0.19206	128.603	12.98	0.00	0	1,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	96.37950	0.09638	70.05430	0.07005	96.380	13.06	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	134.87950	0.13488	199.35430	0.19935	134.880	13.06	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	82.75990	0.08276	60.20850	0.06021	82.760	13.41	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	161.25990	0.16126	229.50850	0.22951	161.260	13.41	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	76.66750	0.07667	55.82070	0.05582	76.668	13.58	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	175.16750	0.17517	245.12070	0.24512	175.168	13.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	68.34720	0.06835	49.84250	0.04984	68.347	13.84	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	196.84720	0.19685	269.14250	0.26914	196.847	13.84	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	54.32950	0.05433	39.79470	0.03979	54.329	14.36	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	242.82950	0.24283	319.09470	0.31909	242.830	14.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	46.65710	0.04666	34.29950	0.03430	46.657	14.71	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	275.15710	0.27516	353.59950	0.35360	275.157	14.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	34.53540	0.03454	25.60470	0.02560	34.535	15.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	343.03540		0.34304		424.90470	0.42490	343.035	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	32.06550		0.03207		23.82860	0.02383	32.066	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	360.56550		0.36057		443.12860	0.44313	360.566	15.58	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	30.90300		0.03090		22.99160	0.02299	30.903	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	369.40300		0.36940		452.29160	0.45229	369.403	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	26.69220		0.02669		19.95420	0.01995	26.692	16.01	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	405.19220		0.40519		489.25420	0.48925	405.192	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	25.74100		0.02574		19.26650	0.01927	25.741	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	414.24100		0.41424		498.56650	0.49857	414.241	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	22.29420		0.02229		16.76920	0.01677	22.294	16.44	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	450.79420		0.45079		536.06920	0.53607	450.794	16.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	18.69010		0.01869		14.07700	0.01408	18.690	16.88	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	497.19010		0.49719		583.37700	0.58338	497.190	16.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	15.60600		0.01561		11.85900	0.01186	15.606	17.27	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	544.10600		0.54411		631.15900	0.63116	544.106	17.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	10.99310		0.01099		8.51110	0.00851	10.993	18.07	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	639.49310		0.63949		727.81110	0.72781	639.493	18.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	9.59530		0.00960		7.48610	0.00749	9.595	18.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	678.09530		0.67810		766.78610	0.76679	678.095	18.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	7.36530		0.00737		5.83600	0.00584	7.365	19.03	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	755.86530		0.75587		845.13600	0.84514	755.865	19.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	5.71220		0.00571		4.59700	0.00460	5.712	19.66	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	834.21220		0.83421		923.89700	0.92390	834.212	19.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	3.64740		0.00365		2.77330	0.00277	3.647	20.86	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	982.14740		0.98215		1,072.07330	1.07207	982.147	20.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2.94450		0.00294		2.21880	0.00222	2.944	21.03	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,031.44450		1.03144		1,121.51880	1.12152	1,031.444	21.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	1.54480		0.00154		1.12750	0.00113	1.545	21.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,180.04480		1.18004		1,270.42750	1.27043	1,180.045	21.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.80990		0.00081		0.56810	0.00057	0.810	22.07	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,329.30990		1.32931		1,419.86810	1.41987	1,329.310	22.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.34440		0.00034		0.22620	0.00023	0.344	22.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,528.84440		1.52884		1,619.52620	1.61953	1,528.844	22.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.09810		0.00010		0.05690	0.00006	0.098	23.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,828.59810		1.82860		1,919.35690	1.91936	1,828.598	23.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.06480		0.00006		0.07870	0.00008	0.065	26.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,178.56480		2.17856		2,269.37870	2.26938	2,178.565	26.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.09170		0.00009		0.11550	0.00012	0.092	29.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,328.59170		2.32859		2,419.41550	2.41942	2,328.592	29.00	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.18710		10.18710		10.09650	10.09650		12.67	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	641.15340		0.64115		554.31380	0.55431	641.153	12.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	4.05340		0.00405		7.81380	0.00781	4.053	12.69	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	602.10070		0.60210		516.08980	0.51609	602.101	12.46	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	5.00070		0.00500		9.58980	0.00959	5.001	12.46	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	592.37050		0.59237		506.59220	0.50659	592.371	12.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	5.27050		0.00527		10.09220	0.01009	5.270	12.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	582.65460		0.58265		497.35760	0.49736	582.655	12.35	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	5.55460		0.00555		10.85760	0.01086	5.555	12.35	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	185.49830		0.18550		140.38720	0.14039	185.498	12.50	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	98.39830		0.09840		143.88720	0.14389	98.398	12.50	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	51.09130		0.05109		39.10200	0.03910	51.091	14.66	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	373.99130		0.37399		452.60200	0.45260	373.991	14.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	19.33780		0.01934		15.20370	0.01520	19.338	16.82	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	672.23780		0.67224		758.70370	0.75870	672.238	16.82	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.20410		10.20410		10.11360	10.11360		12.67	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	283.05660		0.28306		228.07720	0.22808	283.057	12.37	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	78.95660		0.07896		114.47720	0.11448	78.957	12.37	0.00	0	0.00

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	77.24150		0.07724		62.13350	0.06213	77.241	14.23	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	373.14150		0.37314		448.53350	0.44853	373.142	14.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.24230		10.24230		10.15210	10.15210		12.84	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,942.55880		1.94256		1,852.50310	1.85250	1,942.559	16.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.25880		0.00026		0.40310	0.00040	0.259	16.94	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	279.12200		0.27912		234.09020	0.23409	279.122	12.59	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	156.82200		0.15682		201.99020	0.20199	156.822	12.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	129.92310		0.12992		110.58970	0.11059	129.923	13.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	397.62310		0.39762		468.48970	0.46849	397.623	13.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	127.45250		0.12745		108.51270	0.10851	127.453	14.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	405.15250		0.40515		476.41270	0.47641	405.153	14.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	125.02910		0.12503		106.47840	0.10648	125.029	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	412.72910		0.41273		484.37840	0.48438	412.729	14.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.28560		10.28560		10.19430	10.19430		13.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,986.45140		1.98645		1,895.49290	1.89549	1,986.451	15.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.85140		0.00085		1.19290	0.00119	0.851	15.97	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	426.12330		0.42612		371.47410	0.37147	426.123	12.73	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	140.52330		0.14052		177.17410	0.17717	140.523	12.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	180.61340		0.18061		156.42690	0.15643	180.613	14.45	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	465.01340		0.46501		532.12690	0.53213	465.013	14.45	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	177.98760		0.17799		154.15270	0.15415	177.988	14.49	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	472.38760		0.47239		539.85270	0.53985	472.388	14.49	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	175.40270		0.17540		151.91440	0.15191	175.403	14.53	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	479.80270		0.47980		547.61440	0.54761	479.803	14.53	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.28710		10.28710		10.19570	10.19570		13.42	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	167.66820		0.16767		145.30490	0.14530	167.668	14.69	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	510.56820		0.51057		579.60490	0.57960	510.568	14.69	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.28860		10.28860		10.19720	10.19720		13.45	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,207.61600		1.20762		1,119.27370	1.11927	1,207.616	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	9.01600		0.00902		12.07370	0.01207	9.016	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,197.87240		1.19787		1,109.61020	1.10961	1,197.872	13.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	9.27240		0.00927		12.41020	0.01241	9.272	13.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,188.13550		1.18814		1,099.95620	1.09996	1,188.136	13.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	9.53550		0.00954		12.75620	0.01276	9.535	13.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.31410		10.31410		10.22230	10.22230		13.61	52,663,794.60	5,106	87,425.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,614.51810		2.61452		2,522.82090	2.52282	2,614.518	18.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.41810		0.00042		0.52090	0.00052	0.418	18.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,115.32490		2.11532		2,023.87600	2.02388	2,115.325	16.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.22490		0.00122		1.57600	0.00158	1.225	16.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,618.78120		1.61878		1,528.43950	1.52844	1,618.781	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	4.68120		0.00468		6.13950	0.00614	4.681	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,083.75980		1.08376		998.37200	0.99837	1,083.760	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	19.65980		0.01966		26.07200	0.02607	19.660	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	777.94270		0.77794		700.53940	0.70054	777.943	12.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	53.84270		0.05384		68.23940	0.06824	53.843	12.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	769.42500		0.76942		692.32830	0.69233	769.425	12.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	55.32500		0.05532		70.02830	0.07003	55.325	12.70	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	760.93890		0.76094		684.15450	0.68415	760.939	12.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	56.83890		0.05684		71.85450	0.07185	56.839	12.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	686.13160		0.68613		612.35250	0.61235	686.132	12.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	72.03160		0.07203		90.05250	0.09005	72.032	12.61	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	645.87260		0.64587		576.45570	0.57646	645.873	12.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	81.77260		0.08177		104.15570	0.10416	81.773	12.56	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	606.61990		0.60662		541.94720	0.54195	606.620	12.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	92.51990		0.09252		119.64720	0.11965	92.520	12.52	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	537.02890		0.53703		477.15320	0.47715	537.029	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	122.92890		0.12293		154.85320	0.15485	122.929	12.74	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	473.13320	0.47313		418.06970	0.41807	473.133	12.95	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	159.03320	0.15903		195.76970	0.19577	159.033	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	388.04160	0.38804		340.05040	0.34005	388.042	13.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	223.94160	0.22394		267.75040	0.26775	223.942	13.28	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	362.50550	0.36251		316.79230	0.31679	362.506	13.39	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	248.40550	0.24841		294.49230	0.29449	248.405	13.39	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	352.67730	0.35268		308.56190	0.30856	352.677	13.43	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	258.57730	0.25858		306.26190	0.30626	258.577	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	338.34610	0.33835		296.60620	0.29661	338.346	13.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	274.24610	0.27425		324.30620	0.32431	274.246	13.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	315.53210	0.31553		277.69690	0.27770	315.532	13.61	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	301.43210	0.30143		355.39690	0.35540	301.432	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	311.44200	0.31144		274.06360	0.27406	311.442	13.64	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	307.34200	0.30734		361.76360	0.36176	307.342	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	303.41780	0.30342		266.93890	0.26694	303.418	13.71	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	319.31780	0.31932		374.63890	0.37464	319.318	13.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	299.48050	0.29948		263.44860	0.26345	299.480	13.75	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	325.38050	0.32538		381.14860	0.38115	325.380	13.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	295.59630	0.29560		260.00510	0.26001	295.596	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	331.49630	0.33150		387.70510	0.38771	331.496	13.78	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	276.92170	0.27692		243.46780	0.24347	276.922	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	362.82170	0.36282		421.16780	0.42117	362.822	13.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	259.44370	0.25944		228.02250	0.22802	259.444	14.14	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	395.34370	0.39534		455.72250	0.45572	395.344	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	243.10230	0.24310		213.60740	0.21361	243.102	14.32	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	429.00230	0.42900		491.30740	0.49131	429.002	14.32	0.00	0	300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	213.58440	0.21358		187.62740	0.18763	213.584	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	499.48440	0.49948		565.32740	0.56533	499.484	14.67	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	210.85050	0.21085		185.22520	0.18523	210.850	14.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	506.75050	0.50675		572.92520	0.57293	506.751	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	200.28500	0.20029		175.94680	0.17595	200.285	14.85	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	536.18500	0.53618		603.64680	0.60365	536.185	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	187.88160	0.18788		165.06760	0.16507	187.882	15.03	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	573.78160	0.57378		642.76760	0.64277	573.782	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	155.73570	0.15574		137.43450	0.13743	155.736	15.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	691.63570	0.69164		765.13450	0.76513	691.636	15.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	130.16570	0.13017		115.14680	0.11515	130.166	16.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	816.06570	0.81607		892.84680	0.89285	816.066	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	115.90610	0.11591		102.72240	0.10272	115.906	16.52	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	901.80610	0.90181		980.42240	0.98042	901.806	16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	109.49720	0.10950		97.13740	0.09714	109.497	16.71	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	945.39720	0.94540		1,024.83740	1.02484	945.397	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	103.52260	0.10352		91.93040	0.09193	103.523	16.90	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	989.42260	0.98942		1,069.63040	1.06963	989.423	16.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	97.94950	0.09795		87.00140	0.08700	97.950	17.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,033.84950	1.03385		1,114.70140	1.11470	1,033.849	17.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	74.95510	0.07496		66.84930	0.06685	74.955	18.02	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,260.85510	1.26086		1,344.54930	1.34455	1,260.855	18.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	58.39980	0.05840		52.42220	0.05242	58.400	18.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,494.29980	1.49430		1,580.12220	1.58012	1,494.300	18.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	46.42170	0.04642		41.95370	0.04195	46.422	19.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,732.32170	1.73232		1,819.65370	1.81965	1,732.322	19.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	37.63340	0.03763		34.24580	0.03425	37.633	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,973.53340	1.97353		2,061.94580	2.06195	1,973.533	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	33.65880	0.03366		32.61070	0.03261	33.659	22.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,219.55880	2.21956		2,310.31070	2.31031	2,219.559	22.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	32.77330	0.03277		31.93350	0.03193	32.773	22.99	0.00	0	0.00

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	2,368.67330	2.36867	2,459.63350	2.45963	2,368.673	22.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	32.52630	0.03253	31.75020	0.03175	32.526	23.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,418.42630	2.41843	2,509.45020	2.50945	2,418.426	23.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	31.91340	0.03191	31.31030	0.03131	31.913	24.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,567.81340	2.56781	2,659.01030	2.65901	2,567.813	24.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	31.46810	0.03147	31.01900	0.03102	31.468	25.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,717.36810	2.71737	2,808.71900	2.80872	2,717.368	25.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.06960	0.01107	8.93640	0.00894	11.070	27.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,946.96960	3.94697	4,036.63640	4.03664	3,946.970	27.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.07700	0.00808	6.46210	0.00646	8.077	27.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,193.97700	4.19398	4,284.16210	4.28416	4,193.977	27.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.31710	10.31710	10.22520	10.22520		13.64	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,240.84500	1.24085	1,153.10960	1.15311	1,240.845	13.50	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	13.74500	0.01375	17.90960	0.01791	13.745	13.50	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,231.19920	1.23120	1,143.56660	1.14357	1,231.199	13.47	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	14.09920	0.01410	18.36660	0.01837	14.099	13.47	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,221.56260	1.22156	1,134.03530	1.13404	1,221.563	13.44	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	14.46260	0.01446	18.83530	0.01884	14.463	13.44	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.32760	10.32760	10.23550	10.23550		13.85	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,029.60690	2.02961	1,938.10240	1.93810	2,029.607	15.63	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.00690	0.00201	2.60240	0.00260	2.007	15.63	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	436.45090	0.43645	386.50880	0.38651	436.451	13.25	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	208.85090	0.20885	251.00880	0.25101	208.851	13.25	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.37270	10.37270	10.70000	10.70000		13.98	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,077.17680	2.07718	0.00000	0.00000	2,077.177	15.75	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	4.47680	0.00448	0.00000	0.00000	4.477	15.75	0.60	6,000	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	597.63130	0.59763	0.00000	0.00000	597.631	13.02	0.60	6,000	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	164.93130	0.16493	0.00000	0.00000	164.931	13.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.41920	10.41920	10.32550	10.32550		14.14	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	658.87860	0.65888	599.83090	0.59983	658.879	12.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	179.67860	0.17968	214.33090	0.21433	179.679	12.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	652.72460	0.65272	594.11410	0.59411	652.725	13.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	183.52460	0.18352	218.61410	0.21861	183.525	13.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	646.61530	0.64662	588.44720	0.58845	646.615	13.03	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	187.41530	0.18742	222.94720	0.22295	187.415	13.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.44020	10.44020	10.35340	10.35340		14.41	20,880,400.00	2,000	28,032.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,445.48250	2.44548	2,359.51200	2.35951	2,445.483	16.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.28250	0.00528	6.11200	0.00611	5.283	16.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,002.92610	2.00293	1,918.23110	1.91823	2,002.926	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	12.72610	0.01273	14.83110	0.01483	12.726	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,818.25000	1.81825	1,734.36780	1.73437	1,818.250	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	18.05000	0.01805	20.96780	0.02097	18.050	14.88	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,712.22070	1.71222	1,628.93320	1.62893	1,712.221	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	22.02070	0.02202	25.53320	0.02553	22.021	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,683.43690	1.68344	1,600.33030	1.60033	1,683.437	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	23.23690	0.02324	26.93030	0.02693	23.237	14.55	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,474.47090	1.47447	1,392.97100	1.39297	1,474.471	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	34.27090	0.03427	39.57100	0.03957	34.271	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,288.55420	1.28855	1,209.04350	1.20904	1,288.554	13.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	48.35420	0.04835	55.64350	0.05564	48.354	13.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	951.40760	0.95141	882.68790	0.88269	951.408	13.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	101.20760	0.10121	119.28790	0.11929	101.208	13.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	943.46550	0.94347	874.98280	0.87498	943.466	13.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	103.26550	0.10327	121.58280	0.12158	103.265	13.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	935.55430	0.93555	867.31000	0.86731	935.554	13.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	105.35430	0.10535	123.91000	0.12391	105.354	13.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	828.17920	0.82818	763.39980	0.76340	828.179	13.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	137.97920		0.13798		159.99980	0.16000	137.979	13.11	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	791.42310		0.79142		727.94070	0.72794	791.423	13.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	151.22310		0.15122		174.54070	0.17454	151.223	13.12	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	674.48770		0.67449		622.98320	0.62298	674.488	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	204.28770		0.20429		239.58320	0.23958	204.288	13.17	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	651.03790		0.65104		600.94540	0.60095	651.038	13.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	220.83790		0.22084		257.54540	0.25755	220.838	13.28	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	584.97770		0.58498		538.99230	0.53899	584.978	13.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	274.77770		0.27478		315.59230	0.31559	274.778	13.59	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	324.28860		0.32429		298.32670	0.29833	324.289	15.45	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	684.08860		0.68409		744.92670	0.74493	684.089	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	173.84070		0.17384		160.70150	0.16070	173.841	17.83	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,333.64070		1.33364		1,407.30150	1.40730	1,333.641	17.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	140.91010		0.14091		130.57670	0.13058	140.910	18.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,600.71010		1.60071		1,677.17670	1.67718	1,600.710	18.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	131.85150		0.13185		122.28760	0.12229	131.851	18.97	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,691.65150		1.69165		1,768.88760	1.76889	1,691.651	18.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	116.06620		0.11607		107.83520	0.10784	116.066	19.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,875.86620		1.87587		1,954.43520	1.95444	1,875.866	19.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	113.24080		0.11324		105.24830	0.10525	113.241	19.65	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,913.04080		1.91304		1,991.84830	1.99185	1,913.041	19.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	97.14900		0.09715		94.26730	0.09427	97.149	20.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,156.94900		2.15695		2,240.86730	2.24087	2,156.949	20.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	90.45880		0.09046		90.23920	0.09024	90.459	22.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,550.25880		2.55026		2,636.83920	2.63684	2,550.259	22.36	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.44550		10.44550		10.36120	10.36120		14.43	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,689.60020		1.68960		1,608.98730	1.60899	1,689.600	14.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	24.10020		0.02410		27.78730	0.02779	24.100	14.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	593.75000		0.59375		549.18440	0.54918	593.750	13.60	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	278.25000		0.27825		317.98440	0.31798	278.250	13.60	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	117.99990		0.11800		110.09520	0.11010	118.000	19.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,912.49990		1.91250		1,988.89520	1.98890	1,912.500	19.62	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.51500		10.51500		10.46250	10.46250		14.80	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	782.09450		0.78209		751.85720	0.75186	782.094	13.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	257.09450		0.25709		279.35720	0.27936	257.095	13.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	775.78620		0.77579		746.39600	0.74640	775.786	13.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	260.78620		0.26079		283.89600	0.28390	260.786	13.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	770.15270		0.77015		740.97670	0.74098	770.153	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	265.15270		0.26515		288.47670	0.28848	265.153	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	610.24100		0.61024		587.06050	0.58706	610.241	14.37	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	425.24100		0.42524		454.56050	0.45456	425.241	14.37	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	200.24130		0.20024		193.87240	0.19387	200.241	18.89	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,755.24130		1.75524		1,801.37240	1.80137	1,755.241	18.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.56000		10.56000		10.50220	10.50220		15.00	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,671.43450		2.67143		2,614.38510	2.61439	2,671.435	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	11.43450		0.01143		12.18510	0.01219	11.435	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,183.48090		2.18348		2,127.31620	2.12732	2,183.481	15.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	23.48090		0.02348		25.11620	0.02512	23.481	15.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,711.67060		1.71167		1,658.09620	1.65810	1,711.671	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	51.67060		0.05167		55.89620	0.05590	51.671	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,620.11970		1.62012		1,567.19640	1.56720	1,620.120	14.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	60.11970		0.06012		64.99640	0.06500	60.120	14.09	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,353.05600		1.35306		1,302.58400	1.30258	1,353.056	13.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	93.05600		0.09306		100.38400	0.10038	93.056	13.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,106.06980		1.10607		1,062.56210	1.06256	1,106.070	13.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	146.06980		0.14607		160.36210	0.16036	146.070	13.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	893.91050		0.89391		856.89950	0.85690	893.911	13.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	233.91050		0.23391		254.69950	0.25470	233.910	13.57	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	829.43120		0.82943		794.73350	0.79473	829.431	13.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	269.43120		0.26943		292.53350	0.29253	269.431	13.63	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	680.26070		0.68026		652.06260	0.65206	680.261	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	410.26070		0.41026		439.86260	0.43986	410.261	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	675.64300		0.67564		647.65990	0.64766	675.643	14.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	415.64300		0.41564		445.45990	0.44546	415.643	14.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	671.05880		0.67106		643.28990	0.64329	671.059	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	421.05880		0.42106		451.08990	0.45109	421.059	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	439.47440		0.43947		422.08860	0.42209	439.474	16.01	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	829.47440		0.82947		869.88860	0.86989	829.474	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	239.54450		0.23954		230.97340	0.23097	239.545	18.64	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,679.54450		1.67954		1,728.77340	1.72877	1,679.545	18.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	227.45140		0.22745		219.41570	0.21942	227.451	18.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,767.45140		1.76745		1,817.21570	1.81722	1,767.451	18.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	178.79680		0.17880		172.90130	0.17290	178.797	20.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,218.79680		2.21880		2,270.70130	2.27070	2,218.797	20.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	165.57180		0.16557		163.06770	0.16307	165.572	22.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,755.57180		2.75557		2,810.86770	2.81087	2,755.572	22.47	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.67040		10.67040		10.58610	10.58610		15.38	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	861.50220		0.86150		812.39150	0.81239	861.502	14.17	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	351.10220		0.35110		386.29150	0.38629	351.102	14.17	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	326.61680		0.32662		308.30900	0.30831	326.617	18.32	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,566.21680		1.56622		1,632.20900	1.63221	1,566.217	18.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.74960		10.74960		10.65290	10.65290		15.67	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,771.08050		2.77108		2,675.27410	2.67527	2,771.080	16.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	21.48050		0.02148		22.37410	0.02237	21.481	16.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,336.65510		2.33666		2,242.13800	2.24214	2,336.655	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	37.05510		0.03706		39.23800	0.03924	37.055	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,288.91200		2.28891		2,194.60310	2.19460	2,288.912	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	39.31200		0.03931		41.70310	0.04170	39.312	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,241.29650		2.24130		2,147.96780	2.14797	2,241.296	14.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	41.69650		0.04170		45.06780	0.04507	41.696	14.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,828.95820		1.82896		1,739.79420	1.73979	1,828.958	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	79.35820		0.07936		86.89420	0.08689	79.358	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,402.06600		1.40207		1,318.82270	1.31882	1,402.066	13.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	152.46600		0.15247		165.92270	0.16592	152.466	13.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,321.64850		1.32165		1,239.91290	1.23991	1,321.649	13.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	172.04850		0.17205		187.01290	0.18701	172.048	13.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,043.62290		1.04362		977.15220	0.97715	1,043.623	14.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	294.02290		0.29402		324.25220	0.32425	294.023	14.09	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	783.91590		0.78392		735.66580	0.73567	783.916	15.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	534.31590		0.53432		582.76580	0.58277	534.316	15.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	599.62610		0.59963		561.89820	0.56190	599.626	16.22	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	850.02610		0.85003		908.99820	0.90900	850.026	16.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	465.40460		0.46540		436.46570	0.43647	465.405	17.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,215.80460		1.21580		1,283.56570	1.28357	1,215.805	17.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	368.76570		0.36877		345.69450	0.34569	368.766	18.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,619.16570		1.61917		1,692.79450	1.69279	1,619.166	18.42	0.00	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry			10.15490		10.15490		10.06450	10.06450		11.47	0.00	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry	10.07	Call	11,402.03960		0.11402		6,149.69100	0.06150	11,402.040	12.11	0.00	0	200.00
\$ / R MAXI	On 02/12/2013	Any day expiry	10.07	Put	2,912.03960		0.02912		6,699.69100	0.06700	2,912.040	12.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.17150		10.17150		10.08070	10.08070		12.54	0.00	0	706.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	68,253.07850		0.68253		59,278.44140	0.59278	68,253.078	13.88	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	103.07850		0.00103		208.44140	0.00208	103.079	13.88	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	67,258.07040		0.67258		58,288.60190	0.58289	67,258.070	13.78	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	108.07040		0.00108		218.60190	0.00219	108.070	13.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	66,263.34930		0.66263	57,299.34990	0.57299	66,263.349		13.68	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	113.34930		0.00113	229.34990	0.00229	113.349		13.68	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	8,275.98630		0.08276	6,020.85380	0.06021	8,275.986		13.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	16,125.98630		0.16126	22,950.85380	0.22951	16,125.986		13.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	5,644.40910		0.05644	4,130.94480	0.04131	5,644.409		14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	23,494.40910		0.23494	31,060.94480	0.31061	23,494.409		14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	68,777.80300		0.68778	77,655.25000	0.77655	68,777.803		18.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	927.80300		0.00928	725.25000	0.00725	927.803		18.47	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.31410		10.31410	10.22230	10.22230			13.61	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	30,341.78020		0.30342	26,693.88680	0.26694	30,341.780		13.71	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	31,931.78020		0.31932	37,463.88680	0.37464	31,931.780		13.71	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	24,628.21780		0.24628	21,641.04960	0.21641	24,628.218		14.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	42,218.21780		0.42218	48,411.04960	0.48411	42,218.218		14.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	24,310.22770		0.24310	21,360.73970	0.21361	24,310.228		14.32	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	42,900.22770		0.42900	49,130.73970	0.49131	42,900.228		14.32	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	23,996.53550		0.23997	21,084.30780	0.21084	23,996.535		14.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	43,586.53550		0.43587	49,854.30780	0.49854	43,586.535		14.35	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.44020		10.44020	10.35340	10.35340			14.41	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	35,603.13980		0.35603	32,754.64750	0.32755	35,603.140		15.12	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	60,583.13980		0.60583	66,414.64750	0.66415	60,583.140		15.12	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	35,300.05580		0.35300	32,475.78760	0.32476	35,300.056		15.15	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	61,280.05580		0.61280	67,135.78760	0.67136	61,280.056		15.15	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	61,979.94240		0.61980	67,859.39410	0.67859	61,979.942		15.18	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	34,999.94240		0.35000	32,199.39410	0.32199	34,999.942		15.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.43500		16.43500	16.29300	16.29300			12.08	19,984,960.00	1,216	25,244.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,545.76980		1.54577	1,404.40210	1.40440	1,545.770		17.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	0.76980		0.00077	1.40210	0.00140	0.770		17.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,535.79390		1.53579	1,394.44690	1.39445	1,535.794		17.32	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	0.79390		0.00079	1.44690	0.00145	0.794		17.32	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,525.81880		1.52582	1,384.49310	1.38449	1,525.819		17.27	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	0.81880		0.00082	1.49310	0.00149	0.819		17.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.65310		16.65310	16.50930	16.50930			12.73	8,493,081.00	510	5,838.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,806.75670		3.80676	3,663.61430	3.66361	3,806.757		19.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	3.65670		0.00366	4.31430	0.00431	3.657		19.22	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,657.68410		3.65768	3,514.75500	3.51476	3,657.684		18.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	4.58410		0.00458	5.45500	0.00546	4.584		18.95	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,418.50180		2.41850	2,277.14060	2.27714	2,418.502		15.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	15.40180		0.01540	17.84060	0.01784	15.402		15.12	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,379.04440		2.37904	2,237.79650	2.23780	2,379.044		14.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	15.94440		0.01594	18.49650	0.01850	15.944		14.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,369.18310		2.36918	2,227.96420	2.22796	2,369.183		14.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	16.08310		0.01608	18.66420	0.01866	16.083		14.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,359.32390		2.35932	2,218.13450	2.21813	2,359.324		14.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	16.22390		0.01622	18.83450	0.01883	16.224		14.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,172.29780		2.17230	2,031.74860	2.03175	2,172.298		14.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	19.19780		0.01920	22.44860	0.02245	19.198		14.25	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,319.90770		1.31991	1,195.18800	1.19519	1,319.908		12.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	66.80770		0.06681	85.88800	0.08589	66.808		12.29	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	339.34960		0.33935	295.88150	0.29588	339.350		13.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	686.24960		0.68625	786.58150	0.78658	686.250		13.34	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	90.40780		0.09041	79.57630	0.07958	90.408		15.54	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,837.30780		1.83731	1,970.27630	1.97028	1,837.308		15.54	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.84430		16.84430	16.70820	16.70820			13.50	0.00	0	250.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,099.21740		1.09922	1,012.51930	1.01252	1,099.217		12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	294.91740		0.29492	344.31930	0.34432	294.917		12.71	0.00	0	0.00

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	298.51630	0.29852	348.28180	0.34828	298.516	12.72	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	1,092.81630	1.09282	1,006.48180	1.00648	1,092.816	12.72	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	302.14220	0.30214	352.26700	0.35227	302.142	12.73	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	1,086.44220	1.08644	1,000.46700	1.00047	1,086.442	12.73	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Call	654.60800	0.65461	600.80530	0.60081	654.608	13.54	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Put	690.30800	0.69031	772.60530	0.77261	690.308	13.54	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future				17.02370	17.02370	16.93480	16.93480		14.17	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	938.22720	0.93823	901.84650	0.90185	938.227	13.94	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	754.52720	0.75453	807.04650	0.80705	754.527	13.94	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	933.79590	0.93380	897.61380	0.89761	933.796	13.95	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	760.09590	0.76010	812.81380	0.81281	760.096	13.95	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	929.37840	0.92938	893.40040	0.89340	929.378	13.96	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	765.67840	0.76568	818.60040	0.81860	765.678	13.96	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10013	0.10013	0.09910	0.09910		15.58	0.00	0	14,314.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,014.02000	0.01014	912.67270	0.00913	1,014.020	21.14	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	1.42000	0.00001	2.37270	0.00002	1.420	21.14	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	140.62890	0.00141	100.45230	0.00100	140.629	15.58	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	128.02890	0.00128	190.15230	0.00190	128.029	15.58	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	2.96820	0.00003	2.19560	0.00002	2.968	20.68	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	990.36820	0.00990	1,091.89560	0.01092	990.368	20.68	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10159	0.10159	0.10056	0.10056		16.07	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,185.04650	0.01185	1,091.99120	0.01092	1,185.046	15.09	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	25.74650	0.00026	36.19120	0.00036	25.747	15.09	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	441.43890	0.00441	388.83060	0.00389	441.439	16.07	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	282.13890	0.00282	333.03060	0.00333	282.139	16.07	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	135.46630	0.00135	117.51290	0.00118	135.466	18.57	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	976.16630	0.00976	1,061.71290	0.01062	976.166	18.57	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future				13.75690	13.75690	13.60900	13.60900		11.94	14,733,639.90	1,071	76,124.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,556.91340	2.55691	2,409.02400	2.40902	2,556.913	25.31	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	0.01340	0.00001	0.02400	0.00002	0.013	25.31	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Call	2,313.92700	2.31393	2,166.04970	2.16605	2,313.927	23.82	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Put	0.02700	0.00003	0.04970	0.00005	0.027	23.82	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Call	2,263.93130	2.26393	2,116.05790	2.11606	2,263.931	23.51	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Put	0.03130	0.00003	0.05790	0.00006	0.031	23.51	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	2,213.93640	2.21394	2,066.06750	2.06607	2,213.936	23.21	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	0.03640	0.00004	0.06750	0.00007	0.036	23.21	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Call	1,507.24160	1.50724	1,359.67980	1.35968	1,507.242	18.87	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Put	0.34160	0.00034	0.67980	0.00068	0.342	18.87	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Put	0.40500	0.00041	0.78390	0.00078	0.405	18.57	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Call	1,457.30500	1.45731	1,309.78390	1.30978	1,457.305	18.57	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	1,257.65950	1.25766	1,110.42400	1.11042	1,257.659	17.21	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	0.75950	0.00076	1.42400	0.00142	0.760	17.21	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	1,157.92010	1.15792	1,010.95360	1.01095	1,157.920	16.46	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	1.02010	0.00102	1.95360	0.00195	1.020	16.46	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Put	1.38810	0.00139	2.71520	0.00272	1.388	15.72	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Call	1,058.28810	1.05829	911.71520	0.91172	1,058.288	15.72	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Call	1,008.52770	1.00853	862.21750	0.86222	1,008.528	15.34	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Put	1.62770	0.00163	3.21750	0.00322	1.628	15.34	0.00	0	800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Call	909.16270	0.90916	763.56650	0.76357	909.163	14.60	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Put	2.26270	0.00226	4.56650	0.00457	2.263	14.60	0.00	0	15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Put	3.19520	0.00320	7.27870	0.00728	3.195	13.85	0.00	0	12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Call	810.09520	0.81010	666.27870	0.66628	810.095	13.85	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	663.14210	0.66314	525.31070	0.52531	663.142	13.02	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	6.24210	0.00624	16.31070	0.01631	6.242	13.02	0.00	0	6,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	568.12520		0.56813		435.80810	0.43581	568.125	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	11.22520		0.01123		26.80810	0.02681	11.225	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	32.19510		0.03220		65.34480	0.06534	32.195	12.52	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	389.09510		0.38910		274.34480	0.27434	389.095	12.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	62.30930		0.06231		38.22260	0.03822	62.309	12.92	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	305.40930		0.30541		429.22260	0.42922	305.409	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	36.09840		0.03610		22.29240	0.02229	36.098	13.51	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	429.19840		0.42920		563.29240	0.56329	429.198	13.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	657.17940		0.65718		799.85080	0.79985	657.179	14.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	14.07940		0.01408		8.85080	0.00885	14.079	14.49	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	5.52720		0.00553		3.41160	0.00341	5.527	15.50	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	898.62720		0.89863		1,044.41160	1.04441	898.627	15.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	1.32590		0.00133		0.86320	0.00086	1.326	17.14	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,294.42590		1.29443		1,441.86320	1.44186	1,294.426	17.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,593.65240		1.59365		1,741.43640	1.74144	1,593.652	18.57	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.55240		0.00055		0.43640	0.00044	0.552	18.57	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.95120		13.95120		13.80130	13.80130		12.75	0.00	0	27,840.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,485.36700		1.48537		1,342.07800	1.34208	1,485.367	12.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	24.16700		0.02417		30.77800	0.03078	24.167	12.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,475.71150		1.47571		1,332.80230	1.33280	1,475.711	12.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	24.51150		0.02451		31.50230	0.03150	24.512	12.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,466.06230		1.46606		1,323.54120	1.32354	1,466.062	12.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	24.86230		0.02486		32.24120	0.03224	24.862	12.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,334.36150		1.33436		1,195.54470	1.19554	1,334.361	12.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	33.16150		0.03316		44.24470	0.04424	33.162	12.60	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,152.66230		1.15266		1,019.09730	1.01910	1,152.662	12.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	51.46230		0.05146		67.79730	0.06780	51.462	12.43	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	97.35830		0.09736		83.77670	0.08378	97.358	16.32	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,496.15830		1.49616		1,632.47670	1.63248	1,496.158	16.32	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.12410		14.12410		13.98020	13.98020		13.45	0.00	0	700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	720.36640		0.72037		641.88810	0.64189	720.366	13.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	386.26640		0.38627		451.68810	0.45169	386.266	13.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	390.99140		0.39099		456.88790	0.45689	390.991	13.08	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	715.09140		0.71509		637.08790	0.63709	715.091	13.08	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	709.84410		0.70984		632.31860	0.63232	709.844	13.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	395.74410		0.39574		462.11860	0.46212	395.744	13.09	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.29000		14.29000		14.18450	14.18450		14.13	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	700.90560		0.70091		657.81380	0.65781	700.906	14.19	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	750.90560		0.75091		813.31380	0.81331	750.906	14.19	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	697.10100		0.69710		654.26450	0.65426	697.101	14.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	757.10100		0.75710		819.76450	0.81976	757.101	14.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	693.32360		0.69332		650.74140	0.65074	693.324	14.22	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	763.32360		0.76332		826.24140	0.82624	763.324	14.22	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.55150		14.55150		14.39240	14.39240		14.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	426.46300		0.42646		474.08940	0.47409	426.463	13.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,287.96300		1.28796		1,176.48940	1.17649	1,287.963	13.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,281.75810		1.28176		1,170.58720	1.17059	1,281.758	13.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	430.25810		0.43026		478.18720	0.47819	430.258	13.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,275.57390		1.27557		1,165.27650	1.16528	1,275.574	13.63	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	434.07390		0.43407		482.87650	0.48288	434.074	13.63	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.70147		110.70147		110.70125	110.70125			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	288.53000		0.28853		288.75000	0.28875	288.530		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	298.53000		0.29853		298.75000	0.29875	298.530		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2025	On 06/02/2014	Bond Future	111.01	Put	308.53000		0.30853	308.75000	0.30875		308.530		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.95630		106.95630	106.95453	106.95453				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	33.70000		0.03370	35.47000	0.03547		33.700		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	43.70000		0.04370	45.47000	0.04547		43.700		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	53.70000		0.05370	55.47000	0.05547		53.700		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.47384		111.47384	111.47196	111.47196				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,483.84000		1.48384	1,481.96000	1.48196		1,483.840		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	1,473.84000		1.47384	1,471.96000	1.47196		1,473.840		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	1,463.84000		1.46384	1,461.96000	1.46196		1,463.840		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.37700		413.37700	414.19000	414.19000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.81600		418.81600	419.63900	419.63900				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			486.50700		486.50700	488.18800	488.18800				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			492.90800		492.90800	494.61000	494.61000				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.78600		437.78600	439.41600	439.41600				0.00	0	790.00
ALBI	On 08/05/2014	Index Future			443.54500		443.54500	445.19700	445.19700				0.00	0	85.00
ALBI	On 07/08/2014	Index Future			449.67500		449.67500	451.35800	451.35800				0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.24030		9.24030	9.22160	9.22160			12.23	4,620,150.00	500	9,437.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	940.36810		0.94037	921.75440	0.92175		940.368	15.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.06810		0.00007	0.15440	0.00015		0.068	15.82	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	641.42880		0.64143	623.42690	0.62343		641.429	14.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.12880		0.00113	1.82690	0.00183		1.129	14.66	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	131.96720		0.13197	145.44580	0.14545		131.967	12.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	72.26720		0.07227	67.04580	0.06705		72.267	12.44	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	30.08180		0.03008	26.85950	0.02686		30.082	13.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	249.78180		0.24978	265.25950	0.26526		249.782	13.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	28.37310		0.02837	25.24680	0.02525		28.373	13.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	258.07310		0.25807	273.64680	0.27365		258.073	13.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	266.45080		0.26645	282.11900	0.28212		266.451	13.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	26.75080		0.02675	23.71900	0.02372		26.751	13.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	12.85040		0.01285	10.79220	0.01079		12.850	13.68	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	372.55040		0.37255	389.19220	0.38919		372.550	13.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.64300		0.00064	0.49870	0.00050		0.643	19.51	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,060.34300		1.06034	1,078.89870	1.07890		1,060.343	19.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.14390		0.00014	0.10950	0.00011		0.144	20.87	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,359.84390		1.35984	1,378.50950	1.37851		1,359.844	20.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.31090		9.31090	9.29120	9.29120			11.89	4,748,559.00	510	3,887.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	173.36780		0.17337	166.75160	0.16675		173.368	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	352.46780		0.35247	365.55160	0.36555		352.468	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	169.99230		0.16999	163.48510	0.16349		169.992	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	359.09230		0.35909	372.28510	0.37229		359.092	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	166.67280		0.16667	160.27330	0.16027		166.673	12.27	0.00	0	0.00

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 17/03/2014	Foreign Exchange Future	9.51	Put	365.77280		0.36577		379.07330	0.37907	365.773	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.37120		9.37120		9.35640	9.35640		12.06	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	161.03180		0.16103		157.33700	0.15734	161.032	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	679.83180		0.67983		690.93700	0.69094	679.832	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	687.53770		0.68754		698.69310	0.69869	687.538	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	158.73770		0.15874		155.09310	0.15509	158.738	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	156.47200		0.15647		152.87720	0.15288	156.472	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	695.27200		0.69527		706.47720	0.70648	695.272	12.83	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.42050		9.42050		9.43200	9.43200		12.19	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	360.99480		0.36099		367.27050	0.36727	360.995	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	480.49480		0.48049		475.27050	0.47527	480.495	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	357.06180		0.35706		363.32200	0.36332	357.062	12.35	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	486.56180		0.48656		481.32200	0.48132	486.562	12.35	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	353.16540		0.35317		359.41020	0.35941	353.165	12.37	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	492.66540		0.49267		487.41020	0.48741	492.665	12.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.63330		9.63330		9.55750	9.55750		13.35	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	26.76800		0.02677		20.50800	0.02051	26.768	14.76	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	333.46800		0.33347		403.00800	0.40301	333.468	14.76	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	25.46450		0.02546		19.52170	0.01952	25.464	14.81	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	342.16450		0.34216		412.02170	0.41202	342.164	14.81	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	24.22040		0.02422		18.57990	0.01858	24.220	14.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	350.92040		0.35092		421.07990	0.42108	350.920	14.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.74480		9.74480		9.66790	9.66790		12.05	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	185.46440		0.18546		159.59890	0.15960	185.464	12.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	380.66440		0.38066		431.69890	0.43170	380.664	12.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	182.30720		0.18231		156.80480	0.15680	182.307	12.59	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	387.50720		0.38751		438.90480	0.43890	387.507	12.59	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	179.20240		0.17920		154.05510	0.15406	179.202	12.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	394.40240		0.39440		446.15510	0.44616	394.402	12.62	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			23.67050		23.67050		-14.49090	-14.49090			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			550.48850		550.48850		468.32830	468.32830			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			338.03260		338.03260		264.47040	264.47040			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			146.83470		146.83470		90.11070	90.11070			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			1.12120		1.12120		1.13790	1.13790			0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			1.87490		1.87490		57.41920	57.41920			0.00	0	2,304.00
CF CANDO CAFG	On 12/12/2014	Can-Do Future			587.13370		587.13370		549.60410	549.60410			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			648.39320		648.39320		604.91400	604.91400			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.17410		11.17410		11.05440	11.05440		12.21	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	402.91660		0.40292		302.37990	0.30238	402.917	13.69	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	18.81660		0.01882		37.97990	0.03798	18.817	13.69	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	393.96050		0.39396		294.27700	0.29428	393.961	13.65	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	19.86050		0.01986		39.87700	0.03988	19.860	13.65	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	385.05580		0.38506		286.25390	0.28625	385.056	13.61	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	20.95580		0.02096		41.85390	0.04185	20.956	13.61	0.00	0	0.00

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			11.34060		11.34060		11.21900	11.21900		13.31	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	355.02870		0.35503	300.52070	0.30052	355.029		13.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	304.42870		0.30443	371.52070	0.37152	304.429		13.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	350.32200		0.35032	296.66510	0.29667	350.322		13.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	309.72200		0.30972	377.66510	0.37767	309.722		13.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	345.66440		0.34566	292.85550	0.29286	345.664		13.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	315.06440		0.31506	383.85550	0.38386	315.064		13.25	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67220		1.67220	1.65730	1.65730			12.28	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	308.46140		0.03085	227.52450	0.02275	308.461		12.28	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	86.46140		0.00865	154.52450	0.01545	86.461		12.28	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	248.47800		0.02485	181.13800	0.01811	248.478		12.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	126.47800		0.01265	208.13800	0.02081	126.478		12.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	197.59160		0.01976	142.81020	0.01428	197.592		12.95	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	175.59160		0.01756	269.81020	0.02698	175.592		12.95	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.69000		1.69000	1.67470	1.67470			13.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	494.07960		0.04941	431.25730	0.04313	494.080		13.29	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	494.07960		0.04941	584.25730	0.05843	494.080		13.29	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	450.79400		0.04508	395.32230	0.03953	450.794		13.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	550.79400		0.05508	648.32230	0.06483	550.794		13.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	413.75200		0.04138	362.23470	0.03622	413.752		13.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	613.75200		0.06138	715.23470	0.07152	613.752		13.57	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.06818		113.06818	113.06618	113.06618				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,078.18000		2.07818	2,076.18000	2.07618	2,078.180			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,068.18000		2.06818	2,066.18000	2.06618	2,068.180			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,058.18000		2.05818	2,056.18000	2.05618	2,058.180			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.77456		83.39250	9.69882	83.94920				0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,743.67000		1.74367	1,186.97000	1.18697	1,743.670			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,668.14000		1.66814	1,111.44000	1.11144	1,668.140			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,592.72000		1.59272	1,036.02000	1.03602	1,592.720			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.89635		80.70751	9.81809	81.27143				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,618.70000		2.61870	2,054.78000	2.05478	2,618.700			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,543.41000		2.54341	1,979.49000	1.97949	2,543.410			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,468.22000		2.46822	1,904.30000	1.90430	2,468.220			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI			437.32200		437.32200	438.84900	438.84900				0.00	0	460.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	26,680.00000	2.66800	11,410.00000	1.14100	26,680.000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	26,780.00000	2.67800	11,510.00000	1.15100	26,780.000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	26,880.00000	2.68800	11,610.00000	1.16100	26,880.000				0.00	0	0.00
GOVI	On 07/08/2014	GOVI			449.19900	449.19900	450.77500	450.77500					0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	107,910.00000	10.79100	92,150.00000	9.21500	107,910.000				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	108,010.00000	10.80100	92,250.00000	9.22500	108,010.000				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	108,110.00000	10.81100	92,350.00000	9.23500	108,110.000				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	200.65000	200.65000					0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.31400	203.31400	203.31400	203.31400					0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.35900	543.35900	543.36000	543.36000					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	5.20000	94.80000					0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.21000	94.79000	5.21000	94.79000					0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.27000	94.73000	5.26000	94.74000					0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.30000	94.70000	5.30000	94.70000					0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.38000	94.62000	5.38000	94.62000					0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.55000	94.45000	5.52000	94.48000					0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.63000	94.37000	5.59000	94.41000					0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.02000	93.98000	5.96000	94.04000					0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.39000	93.61000	6.31000	93.69000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.71000	93.29000	6.62000	93.38000					0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.03000	92.97000	6.92000	93.08000					0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.32000	92.68000	7.22000	92.78000					0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.29970	8.29970	8.26830	8.26830				9.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	180.48590	0.18049	155.90290	0.15590	180.486			10.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	20.78590	0.02079	27.60290	0.02760	20.786			10.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	172.28280	0.17228	148.11680	0.14812	172.283			10.56	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	22.58280	0.02258	29.81680	0.02982	22.583			10.56	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	164.21270	0.16421	140.48190	0.14048	164.213			10.50	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	24.51270	0.02451	32.18190	0.03218	24.513			10.50	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.37240	8.37240	8.34130	8.34130				9.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	319.50570	0.31951	299.93850	0.29994	319.506			9.91	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	87.10570	0.08711	98.63850	0.09864	87.106			9.91	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	312.53060	0.31253	293.25210	0.29325	312.531			9.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	90.13060	0.09013	101.95210	0.10195	90.131			9.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	305.63430	0.30563	286.64370	0.28664	305.634			9.89	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	93.23430	0.09323	105.34370	0.10534	93.234			9.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.35250		1.35250		1.35000	1.35000			1,352.50	1	5.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35260		1.35260		1.35010	1.35010			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			10.00800		10.00800	0.09992	10.11320	10.11320		15.55	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,571.66590		0.35717	0.09992	4,504.76970	0.45048	3,571.666	17.27	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	391.66590		0.03917	0.09992	272.76970	0.02728	391.666	17.27	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,488.57200		0.34886	0.09992	4,416.67240	0.44167	3,488.572	17.21	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	408.57200		0.04086	0.09992	284.67240	0.02847	408.572	17.21	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,406.11720		0.34061	0.09992	4,329.03590	0.43290	3,406.117	17.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	426.11720		0.04261	0.09992	297.03590	0.02970	426.117	17.16	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.01642		101.81328		7.95556	102.19642			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	1,115.93000		1.11593		732.79000	0.73279	1,115.930		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	1,052.25000		1.05225		669.11000	0.66911	1,052.250		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	988.61000		0.98861		605.47000	0.60547	988.610		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.12149		99.23613		8.05814	99.62430			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,318.52000		3.31852		2,930.35000	2.93035	3,318.520		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,254.77000		3.25477		2,866.60000	2.86660	3,254.770		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,191.07000		3.19107		2,802.90000	2.80290	3,191.070		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.25363		116.33864		6.23248	116.37250		2.16	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	109.60000		0.10960		118.07000	0.11807	109.600	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,097.71000		1.09771		1,072.32000	1.07232	1,097.710	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	112.72000		0.11272		121.36000	0.12136	112.720	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,084.63000		1.08463		1,059.41000	1.05941	1,084.630	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	115.91000		0.11591		124.72000	0.12472	115.910	2.11	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,071.63000		1.07163		1,046.58000	1.04658	1,071.630	2.11	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.44332		111.06140		6.41788	111.09567		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	102.55000		0.10255		108.28000	0.10828	102.550	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,808.71000		1.80871		1,780.17000	1.78017	1,808.710	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	104.37000		0.10437		110.18000	0.11018	104.370	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,796.77000		1.79677		1,768.31000	1.76831	1,796.770	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	106.22000		0.10622		112.10000	0.11210	106.220	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,784.86000		1.78486		1,756.47000	1.75647	1,784.860	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.64315		112.59783		6.60944	112.63472		1.76	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	720.60000		0.72060		741.55000	0.74155	720.600	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	614.71000		0.61471		598.77000	0.59877	614.710	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	609.88000		0.60988		594.04000	0.59404	609.880	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	726.69000		0.72669		747.74000	0.74774	726.690	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	732.43000		0.73243		753.58000	0.75358	732.430	1.78	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	604.70000		0.60470		588.96000	0.58896	604.700	1.78	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.98241		107.34532		6.94032	107.38077		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	353.14000		0.35314		366.14000	0.36614	353.140	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,023.81000		1.02381		1,001.36000	1.00136	1,023.810	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	356.37000		0.35637		369.45000	0.36945	356.370	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,018.53000		1.01853		996.16000	0.99616	1,018.530	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	359.61000		0.35961		372.77000	0.37277	359.610	1.52	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,013.27000		1.01327		990.98000	0.99098	1,013.270	1.52	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.32013		118.49220		8.25947	119.02275		13.07	94,793,760.00	800	60,360.00
R186	On 06/02/2014	Bond Future	7.74	Call	903.13000		0.90313		1,049.24000	1.04924	903.130	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,117.70000		6.11770		5,733.26000	5.73326	6,117.700	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	924.07000		0.92407		1,072.56000	1.07256	924.070	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,046.04000		6.04604		5,663.98000	5.66398	6,046.040	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	945.37000		0.94537		1,096.24000	1.09624	945.370	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,974.83000		5.97483		5,595.15000	5.59515	5,974.830	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,964.81000		4.96481		5,365.46000	5.36546	4,964.810	13.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,299.54000		1.29954		1,169.64000	1.16964	1,299.540	13.32	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.42300		120.05093		8.36009	120.58850		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	702.90000		0.70290		788.37000	0.78837	702.900	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,875.48000		12.87548		12,423.38000	12.42338	12,875.480	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	714.82000		0.71482		801.42000	0.80142	714.820	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,789.66000		12.78966		12,338.69000	12.33869	12,789.660	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	726.91000		0.72691		814.65000	0.81465	726.910	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,704.12000		12.70412		12,254.29000	12.25429	12,704.120	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,335.75000		1.33575		1,474.86000	1.47486	1,335.750	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,583.51000		9.58351		9,185.05000	9.18505	9,583.510	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,540.16000		4.54016		4,849.85000	4.84985	4,540.160	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,886.91000		3.88691		3,659.03000	3.65903	3,886.910	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.52017		116.41998		8.45467	116.96716		13.09	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,109.79000		6.10979		5,829.52000	5.82952	6,109.790	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,170.84000		4.17084		4,437.75000	4.43775	4,170.840	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,208.12000		4.20812		4,476.49000	4.47649	4,208.120	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,061.89000		6.06189		5,783.08000	5.78308	6,061.890	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,245.58000		4.24558		4,515.42000	4.51542	4,245.580	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,014.25000		6.01425		5,736.91000	5.73691	6,014.250	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,872.31000		6.87231		7,226.82000	7.22682	6,872.310	13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,609.34000		3.60934		3,416.67000	3.41667	3,609.340	13.29	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.62191		118.02853		8.55419	118.58128		12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,069.42000		4.06942		4,311.78000	4.31178	4,069.420	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,085.19000		8.08519		7,774.80000	7.77480	8,085.190	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,102.34000		4.10234		4,345.96000	4.34596	4,102.340	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,032.80000		8.03280		7,723.67000	7.72367	8,032.800	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,135.41000		4.13541		4,380.30000	4.38030	4,135.410	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,980.65000		7.98065		7,672.79000	7.67279	7,980.650	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,280.02000		8.28002		8,645.69000	8.64569	8,280.020	13.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,940.23000		3.94023		3,753.15000	3.75315	3,940.230	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			276.64319		276.64319		276.64341	276.64341			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	3,346.81000		3.34681		3,346.59000	3.34659	3,346.810		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	3,356.81000		3.35681		3,356.59000	3.35659	3,356.810		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/02/2014	Bond Future	280.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,366.81000		3.36681	3,366.59000	3.36659		3,366.810		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			4.34184		104.91045	4.30814	104.93941			1.10	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	785.66000		0.78566	813.01000	0.81301		785.660	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	18.65000		0.01865	17.04000	0.01704		18.650	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	793.57000		0.79357	820.96000	0.82096		793.570	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	18.07000		0.01807	16.50000	0.01650		18.070	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	801.43000		0.80143	828.87000	0.82887		801.430	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	17.44000		0.01744	15.92000	0.01592		17.440	1.16	0.00	0	0.00
R201	On 08/05/2014	Bond Future			3.93630		106.29054	3.88839	106.31985			0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	572.66000		0.57266	596.19000	0.59619		572.660	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	83.31000		0.08331	77.53000	0.07753		83.310	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	577.36000		0.57736	600.98000	0.60098		577.360	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	81.95000		0.08195	76.26000	0.07626		81.950	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	582.08000		0.58208	605.77000	0.60577		582.080	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	80.61000		0.08061	74.99000	0.07499		80.610	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.76035		103.35110	2.67404	103.38282			0.54	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	925.94000		0.92594	956.90000	0.95690		925.940	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	5.10000		0.00510	4.34000	0.00434		5.100	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	5.00000		0.00500	4.26000	0.00426		5.000	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	929.45000		0.92945	960.43000	0.96043		929.450	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	932.95000		0.93295	963.94000	0.96394		932.950	0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	4.90000		0.00490	4.17000	0.00417		4.900	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			209.35971		209.35971	209.35754	209.35754				0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	369.71000		0.36971	367.54000	0.36754		369.710		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	359.71000		0.35971	357.54000	0.35754		359.710		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	349.71000		0.34971	347.54000	0.34754		349.710		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.02139		107.22360	6.96952	107.38968			4.55	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	45.74000		0.04574	56.89000	0.05689		45.740	4.42	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,543.37000		3.54337	3,388.44000	3.38844		3,543.370	4.42	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	89.67000		0.08967	108.73000	0.10873		89.670	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,956.60000		2.95660	2,809.58000	2.80958		2,956.600	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	92.72000		0.09272	112.29000	0.11229		92.720	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,926.58000		2.92658	2,780.07000	2.78007		2,926.580	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	95.86000		0.09586	115.95000	0.11595		95.860	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,896.66000		2.89666	2,750.67000	2.75067		2,896.660	4.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	603.10000		0.60310	677.52000	0.67752		603.100	4.53	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,185.31000		1.18531	1,093.65000	1.09365		1,185.310	4.53	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.16688		104.47391	7.11054	104.64213			4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	142.89000		0.14289	161.50000	0.16150		142.890	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,509.49000		4.50949	4,359.88000	4.35988		4,509.490	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	145.74000		0.14574	164.66000	0.16466		145.740	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,480.96000		4.48096	4,331.66000	4.33166		4,480.960	4.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Call	148.65000		0.14865		167.87000	0.16787	148.650	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,452.49000		4.45249	4,303.49000	4.30349	4,452.490	4,452.490	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	883.63000		0.88363	954.66000	0.95466	883.630	883.630	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,864.37000		1.86437	1,767.18000	1.76718	1,864.370	1,864.370	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,702.86000		1.70286	1,807.46000	1.80746	1,702.860	1,702.860	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,010.37000		1.01037	946.75000	0.94675	1,010.370	1,010.370	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.30749		105.91879	7.24523	106.09133			4.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	934.31000		0.93431	1,002.60000	1.00260	934.310	934.310	4.22	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,238.69000		2.23869	2,134.44000	2.13444	2,238.690	2,238.690	4.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,483.45000		1.48345	1,574.60000	1.57460	1,483.450	1,483.450	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,531.88000		1.53188	1,450.49000	1.45049	1,531.880	1,531.880	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,497.71000		1.49771	1,589.36000	1.58936	1,497.710	1,497.710	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,518.44000		1.51844	1,437.55000	1.43755	1,518.440	1,518.440	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,512.04000		1.51204	1,604.19000	1.60419	1,512.040	1,512.040	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,505.09000		1.50509	1,424.70000	1.42470	1,505.090	1,505.090	4.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.48022		103.22154	7.41243	103.39467			4.13	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	947.97000		0.94797	1,012.45000	1.01245	947.970	947.970	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,597.69000		2.59769	2,489.04000	2.48904	2,597.690	2,597.690	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	957.14000		0.95714	1,022.04000	1.02204	957.140	957.140	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,580.84000		2.58084	2,472.61000	2.47261	2,580.840	2,580.840	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	966.38000		0.96638	1,031.70000	1.03170	966.380	966.380	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,564.06000		2.56406	2,456.25000	2.45625	2,564.060	2,564.060	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			9.21544		93.46956	9.14470	94.10696				0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,368.55000		1.36855	2,005.95000	2.00595	1,368.550	1,368.550	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,455.98000		1.45598	2,093.38000	2.09338	1,455.980	1,455.980	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,543.27000		1.54327	2,180.67000	2.18067	1,543.270	1,543.270	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.31825		94.69909	9.24525	95.34483				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	453.39000		0.45339	1,099.13000	1.09913	453.390	453.390	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	540.59000		0.54059	1,186.33000	1.18633	540.590	540.590	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	627.65000		0.62765	1,273.39000	1.27339	627.650	627.650	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.41867		91.75101	9.34309	92.40744				0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,366.44000		3.36644	2,710.01000	2.71001	3,366.440	3,366.440	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,275.00000		3.27500	2,618.57000	2.61857	3,275.000	3,275.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,183.70000		3.18370	2,527.27000	2.52727	3,183.700	3,183.700	0.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.28149		104.02413	7.23024	104.23469			6.78	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	173.19000		0.17319	203.89000	0.20389	173.190	173.190	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,912.04000		3.91204	3,732.18000	3.73218	3,912.040	3,912.040	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	178.21000		0.17821	209.59000	0.20959	178.210	178.210	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,874.21000		3.87421	3,695.03000	3.69503	3,874.210	3,874.210	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	183.35000		0.18335	215.42000	0.21542	183.350	183.350	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,836.52000		3.83652	3,658.03000	3.65803	3,836.520	3,836.520	6.61	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.41148		105.39257	7.35683	105.60588			6.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.04	Call	240.44000		0.24044		268.62000	0.26862	240.440	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,761.74000		5.76174		5,576.61000	5.57661	5,761.740	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	244.90000		0.24490		273.49000	0.27349	244.900	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,724.65000		5.72465		5,539.93000	5.53993	5,724.650	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	249.43000		0.24943		278.44000	0.27844	249.430	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,687.64000		5.68764		5,503.34000	5.50334	5,687.640	6.24	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.53593		102.81861		7.47697	103.03685		6.39	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,013.52000		2.01352		2,125.36000	2.12536	2,013.520	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,368.89000		2.36889		2,262.49000	2.26249	2,368.890	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,031.46000		2.03146		2,143.89000	2.14389	2,031.460	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,349.72000		2.34972		2,243.91000	2.24391	2,349.720	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,049.49000		2.04949		2,162.51000	2.16251	2,049.490	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,330.65000		2.33065		2,225.43000	2.22543	2,330.650	6.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,677.26000		2.67726		2,808.71000	2.80871	2,677.260	6.46	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,779.92000		1.77992		1,693.13000	1.69313	1,779.920	6.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.67521		104.23918		7.61248	104.45862		6.19	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,465.15000		1.46515		1,548.97000	1.54897	1,465.150	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,894.07000		3.89407		3,758.45000	3.75845	3,894.070	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,478.09000		1.47809		1,562.40000	1.56240	1,478.090	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,871.06000		3.87106		3,735.93000	3.73593	3,871.060	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,491.12000		1.49112		1,575.91000	1.57591	1,491.120	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,848.14000		3.84814		3,713.49000	3.71349	3,848.140	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,116.16000		3.11616		3,248.57000	3.24857	3,116.160	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,023.69000		2.02369		1,936.66000	1.93666	2,023.690	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			7.57325		99.01161		7.52231	99.24941		8.33	8,911,044.90	90	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	195.07000		0.19507		228.92000	0.22892	195.070	8.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,665.19000		4.66519		4,461.24000	4.46124	4,665.190	8.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	200.57000		0.20057		235.15000	0.23515	200.570	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,621.49000		4.62149		4,418.27000	4.41827	4,621.490	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	206.20000		0.20620		241.52000	0.24152	206.200	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,577.96000		4.57796		4,375.48000	4.37548	4,577.960	8.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.69912		100.31410		7.64536	100.55495		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	249.95000		0.24995		278.62000	0.27862	249.950	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,293.98000		7.29398		7,081.80000	7.08180	7,293.980	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	254.52000		0.25452		283.61000	0.28361	254.520	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,249.89000		7.24989		7,038.13000	7.03813	7,249.890	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	259.16000		0.25916		288.67000	0.28867	259.160	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,205.89000		7.20589		6,994.55000	6.99455	7,205.890	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.82020		98.06092		7.76289	98.30700		7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,329.57000		2.32957		2,454.41000	2.45441	2,329.570	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,889.73000		2.88973		2,768.49000	2.76849	2,889.730	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,349.82000		2.34982		2,475.30000	2.47530	2,349.820	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,866.82000		2.86682		2,746.22000	2.74622	2,866.820	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,370.16000		2.37016		2,496.30000	2.49630	2,370.160	7.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,844.02000		2.84402		2,724.08000	2.72408	2,844.020	7.95	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.94722		99.41577		7.88695	99.66354		7.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.34	Call	1,956.94000		1.95694	2,058.14000	2.05814		1,956.940	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,488.77000		4.48877	4,342.20000	4.34220		4,488.770	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,972.80000		1.97280	2,074.54000	2.07454		1,972.800	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,462.29000		4.46229	4,316.26000	4.31626		4,462.290	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,988.76000		1.98876	2,091.03000	2.09103		1,988.760	7.84	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,435.93000		4.43593	4,290.43000	4.29043		4,435.930	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			7.74769		97.08344		7.68660	97.40309		9.34	0.00	0	11,100.00
R208	On 06/02/2014	Bond Future	6.74	Call	162.58000		0.16258	198.84000	0.19884		162.580	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,609.03000		5.60903	5,325.64000	5.32564		5,609.030	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	167.37000		0.16737	204.46000	0.20446		167.370	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,557.91000		5.55791	5,275.35000	5.27535		5,557.910	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	172.49000		0.17249	210.47000	0.21047		172.490	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,507.16000		5.50716	5,225.49000	5.22549		5,507.160	9.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.86039		94.96460		7.79641	95.28840		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	230.27000		0.23027	263.39000	0.26339		230.270	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,587.32000		8.58732	8,296.64000	8.29664		8,587.320	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	234.72000		0.23472	268.36000	0.26836		234.720	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,535.76000		8.53576	8,245.60000	8.24560		8,535.760	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	239.25000		0.23925	273.40000	0.27340		239.250	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,484.30000		8.48430	8,194.65000	8.19465		8,484.300	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.96745		96.27801		7.90000	96.60807		8.75	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,277.23000		3.27723	3,109.42000	3.10942		3,277.230	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,405.84000		2.40584	2,568.09000	2.56809		2,405.840	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,428.74000		2.42874	2,591.91000	2.59191		2,428.740	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,250.76000		3.25076	3,083.87000	3.08387		3,250.760	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,451.75000		2.45175	2,615.85000	2.61585		2,451.750	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,224.44000		3.22444	3,058.48000	3.05848		3,224.440	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,657.72000		3.65772	3,863.61000	3.86361		3,657.720	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,146.66000		2.14666	2,022.49000	2.02249		2,146.660	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.08460		94.21165		8.01410	94.54465		8.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,904.89000		1.90489	2,033.90000	2.03390		1,904.890	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,004.32000		5.00432	4,800.33000	4.80033		5,004.320	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,922.41000		1.92241	2,052.20000	2.05220		1,922.410	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,972.81000		4.97281	4,769.60000	4.76960		4,972.810	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,940.03000		1.94003	2,070.60000	2.07060		1,940.030	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,941.42000		4.94142	4,738.99000	4.73899		4,941.420	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,304.21000		4.30421	4,514.67000	4.51467		4,304.210	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,371.20000		2.37120	2,248.66000	2.24866		2,371.200	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			9.09466		75.37792		9.01884	75.94446		19.37	6,030,233.60	80	23,302.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,016.80000		1.01680	1,194.03000	1.19403		1,016.800	19.14	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,324.84000		5.32484	4,935.53000	4.93553		5,324.840	19.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.55	Call	1,037.23000		1.03723		1,216.91000	1.21691	1,037.230	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,264.14000		5.26414		4,877.28000	4.87728	5,264.140	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,057.95000		1.05795		1,240.08000	1.24008	1,057.950	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,203.87000		5.20387		4,819.46000	4.81946	5,203.870	19.15	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.18780		73.22503		9.10971	73.79902		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	763.35000		0.76335		866.85000	0.86685	763.350	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,750.38000		11.75038		11,279.89000	11.27989	11,750.380	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	775.19000		0.77519		879.92000	0.87992	775.190	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,671.56000		11.67156		11,202.30000	11.20230	11,671.560	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	787.17000		0.78717		893.15000	0.89315	787.170	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,593.02000		11.59302		11,125.01000	11.12501	11,593.020	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.27631		74.23792		9.19572	74.82118		19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,021.70000		4.02170		4,314.09000	4.31409	4,021.700	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,753.05000		5.75305		5,462.18000	5.46218	5,753.050	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,710.49000		5.71049		5,421.05000	5.42105	5,710.490	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,053.72000		4.05372		4,347.54000	4.34754	4,053.720	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,085.87000		4.08587		4,381.11000	4.38111	4,085.870	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,668.18000		5.66818		5,380.16000	5.38016	5,668.180	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.36869		72.11866		9.28584	72.70875		19.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,332.92000		4.33292		4,617.39000	4.61739	4,332.920	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,093.22000		7.09322		6,787.60000	6.78760	7,093.220	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,363.28000		4.36328		4,649.00000	4.64900	4,363.280	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,048.58000		7.04858		6,744.21000	6.74421	7,048.580	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,393.74000		4.39374		4,680.71000	4.68071	4,393.740	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,004.15000		7.00415		6,701.03000	6.70103	7,004.150	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			161.74570		161.74570		161.74475	161.74475			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	255.70000		0.25570		254.75000	0.25475	255.700		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	245.70000		0.24570		244.75000	0.24475	245.700		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	235.70000		0.23570		234.75000	0.23475	235.700		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.02699		129.02699		129.03234	129.03234			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	36.99000		0.03699		42.34000	0.04234	36.990		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	26.99000		0.02699		32.34000	0.03234	26.990		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	16.99000		0.01699		22.34000	0.02234	16.990		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.64290		131.64290		131.64385	131.64385			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future	132.99	Put	1,347.10000		1.34710		1,346.15000	1.34615	1,347.100		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,357.10000		1.35710		1,356.15000	1.35615	1,357.100		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	1,367.10000		1.36710		1,366.15000	1.36615	1,367.100		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			8.90033		86.65231		8.83473	87.15466		17.00	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	900.60000		0.90060		1,044.35000	1.04435	900.600		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,749.04000		5.74904		5,390.44000	5.39044	5,749.040		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	919.66000		0.91966		1,065.54000	1.06554	919.660		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,685.42000		5.68542		5,328.95000	5.32895	5,685.420		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	938.89000		0.93889		1,086.89000	1.08689	938.890		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,622.08000		5.62208		5,267.73000	5.26773	5,622.080		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99686		84.25474		8.92923	84.76367		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	783.03000		0.78303		874.85000	0.87485	783.030		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,920.46000		11.92046		11,503.35000	11.50335	11,920.460		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	794.96000		0.79496		887.85000	0.88785	794.960		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,842.69000		11.84269		11,426.65000	11.42665	11,842.690		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	807.02000		0.80702		900.99000	0.90099	807.020		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,765.17000		11.76517		11,350.21000	11.35021	11,765.170		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.08980		85.41987		9.01982	85.93750		17.39	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,094.05000		4.09405		4,350.91000	4.35091	4,094.050		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,963.61000		5.96361		5,702.84000	5.70284	5,963.610		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,126.60000		4.12660		4,384.71000	4.38471	4,126.600		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,920.15000		5.92015		5,660.63000	5.66063	5,920.150		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,159.29000		4.15929		4,418.66000	4.41866	4,159.290		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,876.92000		5.87692		5,618.66000	5.61866	5,876.920		0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.18858		83.06193		9.11658	83.58521		17.61	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,501.57000		4.50157		4,755.32000	4.75532	4,501.570		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,080.63000		7.08063		6,811.10000	6.81110	7,080.630		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,532.83000		4.53283		4,787.68000	4.78768	4,532.830		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,036.28000		7.03628		6,767.85000	6.76785	7,036.280		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,564.20000		4.56420		4,820.16000	4.82016	4,564.200		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,992.13000		6.99213		6,724.81000	6.72481	6,992.130		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			9.22664		75.96326		9.15078	76.54644		20.55	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,954.32000		1.95432		2,223.91000	2.22391	1,954.320		0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,799.63000		3.79963		3,486.04000	3.48604	3,799.630		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,985.25000		1.98525		2,257.47000	2.25747	1,985.250		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,751.00000		3.75100		3,440.04000	3.44004	3,751.000		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,016.46000		2.01646		2,291.31000	2.29131	2,016.460		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,702.80000		3.70280		3,394.47000	3.39447	3,702.800		0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.31842		73.67773		9.24028	74.26859		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,035.79000		3.03579		3,310.18000	3.31018	3,035.790		0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,574.52000		5.57452		5,258.05000	5.25805	5,574.520		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,066.88000		3.06688		3,343.03000	3.34303	3,066.880		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,526.13000		5.52613		5,211.42000	5.21142	5,526.130		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,098.15000		3.09815		3,376.07000	3.37607	3,098.150		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,478.05000		5.47805		5,165.11000	5.16511	5,478.050		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248				9.28364	98.46907		9.20771	99.21665			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000						0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,927.66000	1.92766	1,180.08000	1.18008	1,927.660		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,826.39000	1.82639	1,078.81000	1.07881	1,826.390		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,725.31000	1.72531	977.73000	0.97773	1,725.310		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.37787	95.34257	9.29955	96.09992			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,347.34000	3.34734	2,589.99000	2.58999	3,347.340		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,245.21000	3.24521	2,487.86000	2.48786	3,245.210		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,143.27000	3.14327	2,385.92000	2.38592	3,143.270		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,968.21000	19,968.21000	19,772.87000	19,772.87000			0.00	0	0.00

**Total for Derivatives :** **571,774,764.95**      **64,409**      **2 350 548.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.91357			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.65500	104.71830	6.65500	104.69936			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.18213			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.32500	105.71057	8.32500	105.68676		63,270,000,000,000.00	7,600,000,000	3,800,000,000.00	
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.03688			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.13953			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.19000	96.66730	9.19000	96.64331			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.95500	102.82077	6.95500	102.80135		1,043,250,000,000.00	150,000,000	440,000,000.00	
AB07	On 07/03/2014	Spot Bond			5.00000	103.01704	5.00000	103.00311			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.47250			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.46000	106.04497	8.46000	106.02070			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	135.53505	0.84000	135.51892			0.00	0	40,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	127.86184	2.35000	259.65650		141,000,000,000.00	60,000,000	80,000,000.00	
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.01429			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.43691			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.80413				0.00	80,000,000	40,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.30431				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.36334				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.40255				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.51866				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.41500	107.30626	7.41500	107.28469				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.44251				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.25000	104.17857	6.25000	104.16086				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.94013				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26506				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00507				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.97987				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.06668				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.25037				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.42877				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40063				0.00	200,000,000	100,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.60074				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.14335				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.62347				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	129.91416	5.29000	129.88331				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	125.57443	3.05000	125.55189				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	116.84625	2.79000	116.82616				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	100.61468	4.44000	100.59303				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	102.22373	5.85000	103.02969				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.86000	116.16413	10.86000	116.13075				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.40582				0.00	0	0.00

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	101.47480			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.55608			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.63470			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	112.05571		4.09000	112.03256			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.74223		100.00000	44.63266			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	163.26754		2.09000	163.24257			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.09337		2.76000	156.06672			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	167.43712		2.12000	167.41143			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	166.22507		2.18000	166.19924			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.85625	72.96751		7.85625	72.93988			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.85625	72.96751		7.85625	72.93988			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25772			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.23000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.08000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.56000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.64000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.15000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.89204			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.78992			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.63000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.79000	106.84405		5.79000	106.82739			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	86.94000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.89000			0.00	0	0.00

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	87.33000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06575			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94500		113.64249		6.94500	113.62107			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81957			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.55000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000		93.57614		2.74000	100.78761			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.72000		99.01000		2.72000	146.50515			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		110.15947		2.78000	189.42451			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	9.48000		90.78156		9.48000	91.37844			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	91.58000			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	106.73350			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.76000			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	9.64000		109.40587		9.64000	110.88969			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	9.58500		111.29738		9.58500	111.31286			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.77500		90.31106		8.77500	90.28975			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.13000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.37000			0.00	0	0.00

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	9.68000		110.23224		9.68000	110.58344			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.74000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.16000		108.10065		8.16000	108.07676			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.60500		102.89928		6.60500	102.88081			528,400,000,000.00	80,000,000	570,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.76500		101.29735		8.76500	97.17649			0.00	0	110,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.84000		94.42156		9.84000	94.39651			0.00	0	300,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.30500		106.16673		7.30500	106.14569			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		130.10753		1.54000	130.08960			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.16000		129.83372		2.16000	263.66228			43,200,000,000.00	20,000,000	50,000,000.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.27689		0.78000	127.03385			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000		124.66537		2.00000	127.15045			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.94601		100.00000	33.86376			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10500		106.55168		11.10500	106.51988			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.20185			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.67347		100.00000	2.66693			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.20723			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28323			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.93515		100.00000	15.89612			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19648			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.99343		11.00000	59.97628			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.19849		100.00000	10.17352			0.00	0	0.00

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	100.11651			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15448			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	101.46041			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61649			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39081			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43784			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.45853			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.54412			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.54412			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.56026			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35321			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.56026			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.52799			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.96798			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32679			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.39350			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21562			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.30624			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.40968			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.45648			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.47527			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.43766			0.00	0	0.00

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	101.21210			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35322			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.22000	105.50759		9.22000	105.48117			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.24041			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20000	103.23703		7.20000	103.21692			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.51828			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.62406			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.35394			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	100.58383			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.39935			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.11950			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.15022			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.39076			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18390			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18390			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.58383			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03467			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34370			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.33241			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.47730			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.92583			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.47580			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.09555			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.22231			0.00	0	0.00

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	101.42512			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.80808			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22672			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.39643			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16883			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.14811			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36650			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.33888			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21593			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18391			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24607			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36274			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29685			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22158			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24230			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.94798		10.23000	101.91988			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26285			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23100			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.72965			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.65441			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16477			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.26500	106.61004		9.26500	106.58366			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35702			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.25819		1.75000	110.36618			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24042			0.00	0	0.00

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	101.24401			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32980			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.37665			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.28293			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.36728			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.32043			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42349			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.60820			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.38602			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.80344			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.36728			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32402			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.40385			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.42830			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.23085			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25910			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.43404			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.41974			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52648			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.33917			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51150			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51712			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52648			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	89.77937			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.45159			0.00	0	0.00



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	101.45159			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.28443			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.08197			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24543			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.23231			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.13709			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26794			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27356			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.32980			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24731			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04815			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.07047			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.34757			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56363			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.16292			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	100.00000	80.57395		100.00000	0.00000			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.82220		100.00000	8.80083			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.12358			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.13751			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.14677			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74601			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.82941			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.94045			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.71405			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.79500	98.12740		7.79500	98.10678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.94596			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.11543			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.24500		103.17037		8.24500	103.14735			0.00	0	570,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.28000		115.79997		9.28000	115.77111			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		63.81819		100.00000	63.66359			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.02500		110.34621		7.02500	110.32516			0.00	0	1,730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		60.78362		100.00000	60.63637			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.50223		100.00000	12.47440			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.97000		151.40760		2.97000	151.38082			59,400,000,000.00	20,000,000	10,000,000.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.66926		4.79000	129.94421			0.00	0	10,000,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23259			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.28544			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.78141			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.77574			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.70251			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.32732			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.12931			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.73500		105.69573		8.73500	105.67090			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73889			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.58738			0.00	40,000,000	20,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		93.19995		100.00000	92.96637			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.46919			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.90500		109.94382		6.90500	109.92332			0.00	0	200,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21045			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.09426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	6.23000		103.39365		6.23000	103.37623			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61000		105.83349		8.61000	105.80898			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.43667			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.77092		105.32259		10.77092	104.07346			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.66039		103.04538		10.66039	102.59652			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.71899		102.91213		10.71899	102.51521			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.59552			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.77760		102.91919		10.77760	102.42218			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.79181		101.87307		11.79181	101.85506			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.63561			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.63561			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.63568			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.02092		101.75648		11.02092	101.75206			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.93375		104.05353		10.93375	102.49409			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.66039		103.04538		10.66039	102.59652			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.90665		103.25982		10.90665	102.64133			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.12253		96.52054		10.12253	102.02516			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.54745			0.00	300,000,000	150,000,000.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.53047			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.53047			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.44305			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	10.36107		102.14743		10.36107	101.94530			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.38500		100.94043		11.38500	100.90965			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500		69.61731		10.22500	98.28935			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.39520			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.77817		12.22500	101.48169			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.50664			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.13500		64.16763		11.13500	100.82364			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.45895			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.49869			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.49869			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	101.43987			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.08450			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.51512			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.96169			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	101.51512			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.77092		105.70036		13.77092	104.52031			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.10205		103.11538		15.10205	103.09356			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.99611		102.88443		13.99611	102.64999			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.01372			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.01372			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.01372			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.09269			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		11.76301		100.00000	11.74069			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.61780		100.00000	21.56543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.67462	100.00000	19.62696				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.14483	100.00000	12.11541				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.14483	100.00000	12.11541				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.68368	100.00000	14.64811				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.72316	100.00000	12.69233				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		76.92629	100.00000	76.77336				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.65327				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.63592				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.67597				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		105.33822	2.06000	171.90484				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.20000		96.69120	8.20000	141.03794				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.20000		98.02310	8.20000	141.36047				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.58500		97.12195	8.58500	97.09952				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.45100				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.19621				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	101.56861				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.27691				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		83.82688	100.00000	83.63636				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.82500		98.67597	7.82500	98.65505			4,695,000,000,000.00	600,000,000	300,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.64076				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.68633				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70180			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75332			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80480			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.94856			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.44216		100.00000	9.41928			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.49784			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52531			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53707			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54100			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58803			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.65067			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.23828		100.00000	9.21590			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.23828		100.00000	9.21590			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26273			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37241			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40232			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.16000	103.61782		8.16000	103.59493			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49203			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65136			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.60755		100.00000	6.59137			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.60755		100.00000	6.59137			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.57500	106.23893		5.57500	106.22305			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.50621			0.00	100,000,000	60,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.99578			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.52627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.88917			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11125			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.13092			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.10904			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11520			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.12636			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.17259			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.24994			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.35331			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.95770		100.00000	14.92147			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.17375			0.00	400,000,000	200,000,000.00
CBL06	On 02/11/2014	Spot Bond	6.05000		107.12205		6.05000	107.10442			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.26000		113.19150		9.26000	113.16320			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.83497			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.99280			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.96000		104.00367		8.96000	103.97849			0.00	0	680,900,000.00
CBL12	On 06/09/2018	Spot Bond	11.04500		103.58750		11.04500	103.55674			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.70596			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.29500		104.70917		11.29500	104.67792			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.42977			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.15000		101.12665		9.15000	101.10167			0.00	0	40,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.03704			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.73500		100.14531		11.73500	100.11429			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.45238			0.00	400,000,000	200,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.92777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.39587			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.10000		93.08866		10.10000	93.06333			0.00	0	2,100,000.00
CCT01	On 23/06/2023	Spot Bond	10.03000		120.83666		10.03000	120.80435			0.00	0	80,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.88000		116.58878		9.88000	116.55806			0.00	0	260,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.22000		115.71967		9.22000	115.69087		55,320,000,000,000.00	6,000,000,000	3,000,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.29000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51000		103.10229		11.51000	103.07043			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.31620			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.63520			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.32280			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.52149			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.90984			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.91782			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27555			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27256			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28835			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.72979			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.68057			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.68057			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.30014			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		88.01369		100.00000	87.80995			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		88.01369		100.00000	87.80995			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		88.01369		100.00000	87.80995			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.39084			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		88.01369		100.00000	87.80995			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.66862			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83062			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.12995		10.11000	104.10205			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83062			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96290			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	106.82069			0.00	4,000,000,000	3,200,000,000.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.73264		2.76000	114.29431			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	111.26548		3.14000	114.23995			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.03027		8.25000	102.00748			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	101.83062			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83062			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	119.27365		3.10000	113.84081			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	119.09860		2.40000	113.67590			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.01864			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.90060			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.78383			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79484			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.00500	102.29384		8.00500	102.27178			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.86813			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85509			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.71335			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	8.05500	102.43010		8.05500	102.40787			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.05500	102.43010		8.05500	102.40787			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	8.10500	101.28443		8.10500	105.59210			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42848			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59023			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.73928			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.73928			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	70.33985		100.17539	70.16731			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.97995			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.25956			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45025			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01215			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.01592			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.43790		9.35000	102.41247			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.43790		9.35000	102.41247			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01209			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01225			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	100.04998			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28465			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04812			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11629			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11629			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11629			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11629			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14721			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19857			0.00	600,000,000	600,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19857			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19857			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19857			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19857			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20716			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.06500	104.10948		9.06500	104.08399			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.68451			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.17396			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.21970			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.21970			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52489			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64484			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.08488			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92674			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31106			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30168			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32503			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.11028			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02462			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32126			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.24040			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.79843			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18575			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09511			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.26419			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47967			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47967			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47967			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47967			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.32787			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.92689			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69841			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39591			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37876			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29094			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37876			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13264			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.53570			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29111			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29111			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28431			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	116.91380			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.20754			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	117.46584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.37183			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	117.03499			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.74968			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	114.01924			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.37774			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.29841			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.76000	94.97115		10.76000	93.45443			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.28000	94.39869		11.28000	94.99273			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22053			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.54894			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.29099			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66949			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.59216			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.54606		8.80500	100.66871			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33917			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67699			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	110.77864			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40850			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.43660			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.54520			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45159			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.08706			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.08706			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.08706			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.61664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.11366			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.61964			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22053			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.78558			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.84429			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.59790			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60685			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.82010			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22851			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.09106			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.26406			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90321			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.97386			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60022			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.31699			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.75774			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.82610			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.57066			0.00	200,000,000	100,000,000.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.07391			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.36725			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.18533			0.00	2,000,000,000	1,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.11710		7.01000	37.73047			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	144.62856			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	8.58500		97.12195		8.58500	129.67950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.20000	32.11829		8.20000	141.03794			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.20000	32.51602		8.20000	141.36047			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	86.77037			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	86.65725			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99999			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99999			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44726			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34192			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36267			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36728			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66949			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22856			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	100.00000	13.56916		100.00000	13.46731		1,610,000,000,000,000.00	16,100,000,000	19,000,000,000.00	
COJ02	On 15/09/2016	Spot Bond	8.55500	110.59167		8.55500	107.06044			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.61000	105.78366		8.61000	101.26655		11,881,800,000,000.00	1,380,000,000	690,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.01000	119.16977		10.01000	113.04685			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.90500	110.46068		7.90500	110.43729			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.60000	108.06692		9.60000	108.03893			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.07000	95.67626		10.07000	95.65043			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.93000	96.34074		10.93000	96.31257			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.93000	89.26935		10.93000	89.24341			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98263			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93006			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.00334			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.59811			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.46000		91.21551		12.46000	94.55165			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.66789		100.00000	10.63421			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.50354			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.88500		98.64130		7.88500	97.78669			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.44499			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.11963			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.51765			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.44887			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.47853			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.55449			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.78500		125.73488		6.78500	118.23517		8,956,200,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.22000		108.78047		8.22000	108.75666		117,173,842,788,000.00	14,254,725,400	9,028,762,700.00	
DV23	On 27/02/2023	Spot Bond	8.70000		110.67018		8.70000	110.64458		137,422,767,480,000.00	15,795,720,400	9,279,060,200.00	
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14944			0.00	1,000,000,000	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	7.85000		133.29424		7.85000	133.26635		28,260,000,000,000.00	3,600,000,000	1,800,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.38560			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90698			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.89921			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.89368			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.40238			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83698		0.10000	132.39785		400,000,000,000.00	4,000,000,000	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.15000		115.15076		2.15000	115.13291		6,450,000,000,000.00	3,000,000,000	2,000,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.16000		102.81448		2.16000	102.79852			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
EL30		On 29/07/2030	Spot Bond	2.23000	102.75536		2.23000	103.12434			0.00	0	500,000,000.00
EMM01		On 28/07/2020	Spot Bond	9.50000	108.67732		9.50000	108.64991			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.35000	109.42951		9.35000	109.40189			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.98000	101.12702		9.98000	101.09981			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.55500	90.05313		10.55500	98.61728			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16418			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.56451			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22929			0.00	0	0.00
EPFC09		On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.33412			0.00	400,000,000	200,000,000.00
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.12742			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	62.14420		100.00000	61.99201		20,000,000,000,000.00		200,000,000	100,000,000.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
EQ198U		On 12/12/2013	Spot Bond	100.00000	99.19841		100.00000	98.93667			0.00	0	0.00
EQ199U		On 15/01/2014	Spot Bond	100.00000	93.51353		100.00000	93.28711			0.00	0	0.00
EQ201U		On 13/02/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	126.80204		3.00000	126.77946			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	10.96500	108.05872		10.96500	108.02737			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.18894			0.00	220,000,000	110,000,000.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72746			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.05045			0.00	300,000,000	300,000,000.00
EQS07		On 09/04/2018	Spot Bond	9.65500	84.43690		9.65500	97.67559			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.07785			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.21278			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19524			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.18729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21683			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.20719			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.18036			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18583			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.17266			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.18065			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.17107			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.17772			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.44500	104.04959		6.44500	104.03147			15,596,900,000,000.00	2,420,000,000	2,260,500,000.00
ES18	On 20/04/2018	Spot Bond		7.45000	107.63818		7.45000	107.61656			129,318,558,710,000.00	17,358,195,800	18,205,897,900.00
ES23	On 25/01/2023	Spot Bond		8.36500	113.74418		8.36500	113.71885			32,679,073,714,000.00	3,906,643,600	24,356,321,800.00
ES26	On 02/04/2026	Spot Bond		8.79500	94.20229		8.79500	94.18001			125,609,767,840,000.00	14,281,952,000	8,640,976,000.00
ES33	On 15/09/2033	Spot Bond		9.67500	82.51631		9.60000	83.05532			1,170,468,504,540,000.00	20,978,656,800	46,270,136,300.00
ES42	On 25/04/2042	Spot Bond		9.82000	88.24249		9.82000	88.21925			221,932,000,000,000.00	22,600,000,000	12,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01366			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76498			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16419			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22673			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.88570			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.93295		100.00000	10.90647			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.63939		100.00000	10.61362			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.89857			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.98426			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.15556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.32677				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.90500		103.43589	6.90500	103.41649				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.13500		101.20120	9.13500	101.17650				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.26844				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26837				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.66292				0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.89705				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.93500		109.31822	10.93500	109.28642				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.90079				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		125.40807	2.10000	126.23009				0.00	0	40,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		129.51997	2.19000	263.02491			65,700,000,000.00	30,000,000	110,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.45000		97.78699	2.45000	103.70247				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.70000		99.24449	2.70000	146.85223				0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.67000		113.68538	2.67000	195.48808				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21500		113.16290	7.21500	113.14075				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03400		58.20829	8.03400	57.52782				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49400		37.16720	9.49400	36.27885				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.90918	9.73000	35.01306				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.85933				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.04650				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	104.26254				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.81589				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.04392				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.04392				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	99.87097				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04238			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63543			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.91624			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39090			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54517			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.68081			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.18634		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.18634		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.88638			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52648			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88175			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04043			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44597			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.89738			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.26230			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49840			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.14974		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78086			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13742			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60508			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71731			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02736			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87615			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.11876			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.25298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02176			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95644			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.74535			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71169			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.16724			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13928			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06281			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17098			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82944			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.99369		100.09221	13.95939			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34292			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.63568			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.62764			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.84201			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.03663			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.66698			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50745			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	101.52630			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37768			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41412			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.90976			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28468			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.26843			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		51.89667		13.22500	51.87812			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29606			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29793			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.99266			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.36541			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.69500		88.77224		3.69500	91.82439			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.43285			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.43285			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.14491			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22053			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.60121			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.77639			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.33917			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.30355			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.50290			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.55830			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.31337			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.49706			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.67915			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.81637			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.89244			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.78851			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.51304			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.50371			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.76328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.26862				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.62115				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		119.92378	3.34000	115.42823				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.53377				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.55070				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		109.85984	3.32000	115.59383				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		99.10387	1.12000	120.59219				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000		106.88854	3.34000	115.42823				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		104.77985	2.10000	122.05676				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		103.76058	2.17000	125.53702				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.70665				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.12728				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.11928				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.15908				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.31555				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.52253				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	106.57748				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.80075				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.72934				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.45720				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.96004				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.45533				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	104.84304				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	93.44545				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	93.08173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.31285	100.00000	9.29004			0.00		0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000	11.48718	100.00000	11.45093			0.00		0	0.00	
FRI15	On 14/03/2015	Spot Bond	4.24000	141.00926	4.24000	140.97939			0.00		0	0.00	
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.90173			0.00		0	1,740,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.66624			0.00		0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.15116			0.00		0	0.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.21496			0.00		0	0.00	
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.99361			0.00		0	0.00	
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.08436			0.00		0	0.00	
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.96931			0.00		120,000,000	60,000,000.00	
FRS36	On 07/12/2023	Spot Bond	2.70000	124.32240	2.70000	252.46638			0.00		0	0.00	
FRS37	On 07/12/2023	Spot Bond	2.20000	129.41559	2.20000	262.81286			0.00		0	0.00	
FRS43	On 07/12/2023	Spot Bond	2.92000	122.15769	2.92000	248.06894			0.00		0	0.00	
FRS46	On 31/01/2022	Spot Bond	2.47000	102.96268	2.47000	122.89033			0.00		0	0.00	
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.57953			0.00		0	0.00	
FRS51	On 31/01/2022	Spot Bond	2.00000	127.16952	2.00000	123.26261			0.00		0	0.00	
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75177			0.00		0	0.00	
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99088			0.00		0	0.00	
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.45221			0.00		0	0.00	
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.22166			0.00		0	0.00	
FRS64	On 26/01/2042	Spot Bond	2.92500	91.95602	2.92500	91.93995			0.00		0	0.00	
FRS69	On 31/05/2017	Spot Bond	104.97509	12.88836	104.97509	12.85540			0.00		0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593	19.86887	101.07593	19.81974			0.00		0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	11.08597	100.44759	11.05871			0.00		0	0.00	
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.21343			0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	18.10182	100.76967	18.05718					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.50000	101.38936	2.50000	101.37272					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	101.14825					0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.82092					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000	96.66175	2.41000	104.11194					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.23987					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000	96.37655	2.44000	103.80466					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.99993					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	127.34702	2.40000	327.66453					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92095					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.39555					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.37142					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.35239					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.01789					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.98345					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.17479					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.96628					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.83500	104.01319	5.83500	103.99667				5,134,800,000,000.00	880,000,000	620,000,000.00	
FRX15	On 14/03/2015	Spot Bond	6.18500	104.95491	6.18500	104.93725					0.00	0	110,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.17500	103.69518	7.17500	103.67499					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.68000	104.39611	7.68000	104.37438					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.90500	110.74801	7.90500	110.72442					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.51000	102.59584	8.51000	102.57222					0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		8.79000	106.95119		8.79000	101.17144			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.49000	91.34535		9.49000	91.32196			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.63000	112.55361		9.63000	112.52469			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.44500	95.06992		10.44500	95.04361			417,800,000,000.00	40,000,000	90,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.50000	78.14245		10.50000	78.12048			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.05012			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.10846			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.15558			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.17441			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.22145			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.29674			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.35320			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.59773			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.31735			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92692			0.00	170,200,000	85,100,000.00
GFC04	On 11/04/2017	Spot Bond		8.96000	102.75325		8.96000	102.72850			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	100.42443			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.72405			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.80880			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.10933			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.37206			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.37160			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.37022			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.37296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.79357			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.03317			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.56733			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.58102			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.60746			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.64026			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.68573			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	99.80696			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.10004			0.00	95,000,000	95,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.79587			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.46687			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.10366			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42319			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98164			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.29353			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76876			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.72819			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38703			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.43031			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.49040			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.51225			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.39516			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.70742			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.59293		102.72046		7.59293	101.73124			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	100.74352			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.94607		102.74861		7.94607	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	100.78991			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.39687		102.78983		8.39687	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	100.84657			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	100.80144			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.90941			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.94510			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.99000		112.15076		7.99000	112.12688		46,342,000,000,000.00	5,800,000,000	3,130,500,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.97000		131.84205		1.97000	267.74211		34,945,830,000,000.00	17,739,000,000	8,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.95000		134.93599		1.95000	268.17593		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.49500		100.81614		9.49500	100.79073		13,293,000,000,000.00	1,400,000,000	2,120,100,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.51500		100.60361		9.51500	100.57821		0.00	0	0.00	
HWF01U	On 26/03/2015	Spot Bond	100.00000		39.40675		100.00000	39.23156			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.46982		100.00000	11.41883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		54.95262	100.00000	54.54014				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		30.62626	100.00000	30.39638				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		18.60586	100.00000	18.46621				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.45896	100.00000	9.38797				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		110.60361	1.80000	110.58762				83,387,520,000,000.00	46,326,400,000	69,144,860,800.00
I2038	On 31/01/2038	Spot Bond	2.32500		107.03266	2.32500	107.01569				137,640,000,000,000.00	59,200,000,000	59,938,682,700.00
I2046	On 31/03/2046	Spot Bond	2.41000		103.99297	2.41000	103.97615				241,000,000,000.00	100,000,000	81,250,172,800.00
I2050	On 31/12/2050	Spot Bond	2.39000		111.63713	2.39000	111.61922				33,029,800,000,000.00	13,820,000,000	17,600,742,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.85000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.10500		106.12565	7.10500	106.10518				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.56226				0.00	60,000,000	30,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.52355				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.34406				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.50930				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.72500		102.37560	6.72500	102.35709				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.60500		105.88886	7.60500	105.86703				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.31000		108.00849	8.31000	107.98420				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.65500		101.58147	6.65500	101.56342				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.65023				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.17444				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.26344	4.09000	112.24032				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.42500		104.34328	7.42500	104.32261				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.40095				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.42690				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.68416	0.94000	126.41786				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.07000	105.99040		2.07000	126.50540			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.65144			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.80806			0.00	60,000,000	40,000,000.00
IBL39	On 02/04/2018	Spot Bond		7.98000	104.21096		7.98000	104.18856			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.41848			0.00	40,000,000	20,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.22946			0.00	120,000,000	60,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.22599			0.00	2,020,000,000	1,010,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.56500	101.22896		8.56500	101.20577			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.08000	94.22584		9.08000	94.20311			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44797			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.06000	86.00295		8.06000	98.51993			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.13000	101.16342		9.13000	102.74694			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46516			0.00	2,000,000,000	1,000,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.48038			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.36500	100.82315		7.36500	102.07467			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.34500	100.32961		8.34500	101.73138			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00277		100.00000	0.00276			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61271			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.64291			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.75000	103.69491		8.75000	98.74304			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.55781		5.00000	100.54417			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.55781		5.00000	100.54417			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.63706		5.00000	101.62343			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.55781		5.00000	100.54417			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.83496		4.00000	100.82393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.23405			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.14895			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.39532			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.82489		9.20000	108.79801			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18689			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18689			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.21285			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.78823		100.00000	8.76671			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.59362			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36549			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.25847			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.10500	101.57511		9.10500	101.55012			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.03275			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.21959			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19891			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.66268			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.86499		100.00000	5.84668			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506		210,000,000,000,000.00	40,000,000,000	30,000,000,000.00	
INA350	On 10/12/2013	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.22914		5.35000	99.17144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA405	On 28/01/2014	Spot Bond	5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000	98.80500		5.45000	98.74673			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		1,930,000,000,000,000.00	19,300,000,000	19,300,000,000.00	
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.44551			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.23385			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35510			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.77092	104.35816		10.77092	103.43927			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.77092	102.21832		10.77092	102.03923			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.40137			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.08885			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37115			0.00	30,000,000	10,000,000.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.00670		6.50000	100.98895			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47967			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02599			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.15264			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.15264			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.25560			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35463			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.15509			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.20244			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28924			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.69569			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.74204			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.52671			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.05589			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.27903			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.30943			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.27115			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.03151			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.35117			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.65860			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	100.00000		2.29166		100.00000	2.23432			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11027			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		99.72602		100.00000	99.45355			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.44304			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.99267			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	100.00000		35.62272		100.00000	35.35534			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		66.66669		100.00000	66.66668			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.88017			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80832			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82660			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83883			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.11500		103.10493		8.11500	103.08240			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	5.70000		102.59735		5.70000	102.58163			85,728,000,000,000.00	15,040,000,000	3,760,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.57672			0.00	36,000,000	12,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.46000	105.89388		8.46000	105.86965			507,600,000,000.00	60,000,000	140,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.94881			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.92662			0.00	1,484,000,000	752,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.04361			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.42876			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28500	107.84830		8.28500	107.82439			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.58084			0.00	60,000,000	40,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.83430			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000	97.96942		3.16000	116.92851			1,264,000,000,000.00	400,000,000	210,000,000.00
IV019	On 31/03/2028	Spot Bond	3.88000	95.24740		3.88000	127.92029			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.19474			0.00	60,000,000	40,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.00517			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.97343			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.61548			0.00	100,000,000	50,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.28935			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000	90.12637		3.80000	90.89534			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000	90.05123		3.80000	96.90600			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.73223			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.31436			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.19891			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.63500	108.17446		11.63500	108.14067			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.67727			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.88000	94.23658		3.88000	127.92029			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67382			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.15667			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.25000		95.01188		5.25000	99.95687			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000		99.91377		5.25000	99.85637		123,900,000,000,000.00	23,600,000,000	11,800,000,000.00	
IVA350	On 12/12/2013	Spot Bond	5.25000		99.81336		5.25000	99.75608			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000		99.40263		5.35000	99.34473			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.35000		99.30135		5.35000	99.24357			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.20028		5.35000	99.14262			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000		99.08274		5.45000	99.02414			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.45000		98.98023		5.45000	98.92175			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.45000		98.86334		5.45000	98.81958			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000		98.77586		5.45000	98.71762			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.31420			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.54802			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57133			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.53295			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95067			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.30256			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.47100			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.46637			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26713			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.46898			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.13605			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.11746			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.93168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82670				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83281				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.84505				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78999				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.70227				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.54798				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.29660				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.23300				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.50962				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.30846				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	97.71305	100.00000	97.45524				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	77.96610	100.00000	77.74648				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	68.60902	100.00000	68.48030				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.55136				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	40.59914	100.00000	40.50078				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81974				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	13.68475	100.00000	13.65160				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.86503				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	39.58549	100.00000	39.28836				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	53.33791	100.00000	53.17139				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.82775				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.61878				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.58000	140.59754	8.58000	140.56492				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.57481				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.32304			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51293			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.56000		99.45491		8.56000	99.43227			0.00	0	101,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.71000		69.05240		8.71000	97.35427			348,400,000,000.00	40,000,000	20,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.23000		100.39534		9.23000	102.29474			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.11310			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.35500		103.76745		11.35500	103.73613			23,618,400,000,000.00	2,080,000,000	1,840,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.32036			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.36440			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39093			0.00	404,000,000	202,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42269			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.41607			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.82861			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.38536			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.72099			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.13473			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.89111			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		73.29317		100.00000	73.14629			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		40.61497		100.00000	40.31115			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		39.58549		100.00000	39.28836			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.29582			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.83176			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.22589			0.00	0	2,400,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.89194			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.46320			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.19800			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.87563			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90557			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37716			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21229			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32016			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25243			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.27495			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.58450			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	87.37993		100.00000	87.17481			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	83.42198		100.00000	83.23493			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	91.03188		100.00000	90.81092			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	62.44972		100.00000	62.29678			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.94034		100.00000	38.84600			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.85719		100.00000	15.81835			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	38.71384		100.00000	38.61902			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.48500	103.41149		8.48500	103.38789			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.50113			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27289			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.38699			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87276			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87958			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.91359			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.71136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.84928			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.79500	103.27716		7.79500	103.25547			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.55500	106.90577		8.55500	106.88144			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.42500	107.24327		9.42500	107.21644			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		4.99000	108.49669		4.99000	108.48208		11,576,800,000,000.00	2,320,000,000	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16497			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.21205			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.43000	105.48144		9.43000	105.57371			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.10500	104.05307		7.10500	104.03300			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.72000	100.16913		8.72000	100.14578			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.98332			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42000	100.17098		8.42000	100.14842			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.12000	106.28322		6.12000	106.26581		2,448,000,000,000.00	400,000,000	290,000,000.00	
MTN02U	On 13/01/2014	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.20500	106.76475		7.20500	106.74422		41,789,000,000,000.00	5,800,000,000	1,450,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.36500	109.22624		8.36500	109.20191			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.97807		100.89771	5.96347			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.05857		100.61875	6.04380			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	100.23848			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.24235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24649			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25024			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25197			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27486			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.30130			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25074	100.00000	0.25014				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25074	100.00000	0.25014				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.92000	96.20603	8.92000	96.18284				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.05500	100.92010	7.05500	102.00710				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.83519				0.00	36,000,000	12,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.94850				0.00	40,000,000	40,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.25459				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.70803				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.42574				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.35321				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.55242				0.00	16,000,000,000	8,000,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.80500	108.38611	6.80500	108.36607			68,050,000,000.00		10,000,000	890,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.80509				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.40500	115.96078	8.40500	115.93441				0.00	0	30,900,000.00
NBK4		On 28/10/2024	Spot Bond	10.75500	32.80142	10.75500	32.79224				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.35500	104.08930	7.35500	104.06865				0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.71771				0.00	120,000,000	60,000,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.75879				0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.51500	102.09924	6.51500	102.08138				0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26069				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond		7.55500	105.48088		7.55500	105.45927			0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15867			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01633			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20277			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02353			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86522			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.92741			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.47345			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93160			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	100.63077			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.69062			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.56012			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91829			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.59265			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.48102			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.35828			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.95743			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.25339			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27321			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.19790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.95261			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.15176			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.13850			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13756			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.05500		106.18482		8.05500	106.16165			7,974,450,000,000.00	990,000,000	330,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.74532			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.25000		103.39410		5.25000	103.37939			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80294			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.81000		112.29710		11.81000	112.26150			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.76936			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.86403			0.00	160,000,000	90,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.21000		159.26737		2.21000	159.24254			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.48000		107.58644		8.48000	107.56217			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23684			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.64750			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.64750			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.11000		106.44354		9.11000	106.60221			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.10536			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.34114			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.09995			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.09890			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.10300			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.31000		106.41137		9.31000	107.88460			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.10709			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.10304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.10543			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.51000	106.37948		9.51000	106.53241			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.11359			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.10872			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.10705			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.13759			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12777			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.11029			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.55500	102.81832		6.55500	102.80034			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.22500	122.33020		8.22500	116.18096		13,489,000,000,000.00	1,640,000,000	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond		8.68000	122.81817		8.68000	122.78935		12,325,600,000,000.00	1,420,000,000	760,800,000.00	
NRA023	On 31/05/2023	Spot Bond		2.10500	165.09850		2.10500	165.07322		35,364,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond		9.26000	130.07660		9.26000	123.92246		5,741,200,000,000.00	620,000,000	360,000,000.00	
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74921			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.72920			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.72754			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.49559			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.29037			0.00	97,000,000	39,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.22355			0.00	40,000,000	20,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.48316		100.00000	15.44565			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	28.45320		100.00000	28.38427			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.33500	105.37933		6.33500	105.36127			0.00	0	10,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.21590		100.00000	9.19357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.19000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	43.92930		100.00000	43.82288			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.59437			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23000			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.39630			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23850			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23430			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10283			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16397			0.00	27,000,000	9,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.61783			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19983			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.17797			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.31249			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24951			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.20380			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.38823			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30911			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.25150			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.47192			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37862			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.30712			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.52487			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.54165			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.54920			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.56598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.63807			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.65482			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.23469			0.00	51,000,000	17,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55258			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.10500		108.41203		6.10500	108.39403			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	4.87000		96.25708		4.87000	96.24429			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.00000		38.82864		8.00000	38.82031			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.12500		115.11627		6.10500	115.13343		1,773,019,457,262,500.00	54,778,686,900	34,026,182,100.00	
R158	On 15/09/2015	Spot Bond	6.10500		115.15255		6.10500	115.13343			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.00500		89.93580		6.00500	89.92110			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.10500		121.49966		6.10500	121.47949			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.93500		84.93007		5.93500	84.91635			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.24000		122.48078		8.18000	122.98835		5,143,946,722,880,000.00	37,857,612,000	58,339,000,000.00	
R187P	On 21/12/2026	Spot Bond	7.92000		36.26180		7.92000	36.25410			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.84000		33.91693		7.84000	33.90981			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		273.70893		1.70000	273.67003		86,984,988,000,000.00	51,167,640,000	22,994,212,100.00	
R201	On 21/12/2014	Spot Bond	4.52500		108.16949		4.50000	108.18279		786,736,410,000,000.00	73,864,400,000	33,467,200,000.00	
R202	On 07/12/2033	Spot Bond	2.18000		207.13938		2.18000	207.10725		369,013,962,800,000.00	69,272,460,000	54,748,900,000.00	
R2023	On 28/02/2023	Spot Bond	7.93000		100.74356		7.87000	101.10833		7,871,510,927,384,000.00	92,624,328,800	32,539,900,000.00	
R203	On 15/09/2017	Spot Bond	6.91000		106.09702		6.86000	106.24626		7,338,345,532,312,000.00	61,989,223,200	30,119,911,600.00	
R2030	On 31/01/2030	Spot Bond	8.78000		97.00747		8.78000	95.91856		1,664,688,000,000,000.00	89,600,000,000	68,800,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.06500		97.33978		9.06500	97.31633		5,059,635,437,381,000.00	58,150,627,400	66,025,313,700.00	
R204	On 21/12/2018	Spot Bond	7.18500		106.91865		7.13500	107.11179		1,849,120,586,430,500.00	49,146,915,300	48,127,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.13000		98.18446		9.13000	98.16026		4,114,261,048,260,000.00	50,631,002,000	99,082,401,000.00	
R206	On 15/01/2014	Spot Bond	5.24000		103.05465		5.23500	103.04063		858,027,328,092,000.00	63,745,673,300	55,854,326,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.48000	101.57213		7.43000	101.79296			0,272,707,661,216,000.00	73,356,639,200	74,392,239,600.00
R208	On 31/03/2021	Spot Bond		7.66000	96.06340		7.60000	96.36600			8,305,695,680,032,000.00	84,294,475,200	15,295,499,200.00
R209	On 31/03/2036	Spot Bond		9.02000	74.58591		8.94500	75.13582			5,162,350,971,284,000.00	80,970,174,200	23,443,737,100.00
R210	On 31/03/2028	Spot Bond		1.98000	160.03025		1.98000	160.00624			38,808,000,000,000.00	19,600,000,000	10,880,150,000.00
R211	On 31/01/2017	Spot Bond		0.24000	129.15261		0.24000	129.13937			18,552,000,000,000.00	77,300,000,000	26,921,644,700.00
R212	On 31/01/2022	Spot Bond		1.50000	131.88662		1.50000	131.86862			242,225,400,000,000.00	61,483,600,000	73,311,442,000.00
R213	On 28/02/2031	Spot Bond		8.82000	85.74185		8.75500	86.22671			9,781,693,025,328,000.00	09,035,490,400	47,619,909,100.00
R214	On 28/02/2041	Spot Bond		9.07500	75.75000		9.07500	75.73143			1,777,010,610,200,000.00	97,742,216,000	16,916,800,000.00
R225C	On 15/03/2014	Spot Bond		4.36000	98.74964		4.36000	98.73799			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.47000	96.55584		4.47000	96.54405			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.16500	92.45035		6.16500	92.43484			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.00500	89.93580		6.00500	89.92110			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.92500	87.46985		5.92500	87.45574			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.93500	84.93007		5.93500	84.91635			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.53500	99.72740		4.53500	99.71505			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.55500	97.50888		4.55500	97.49688			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.50500	95.38699		4.50500	95.37538			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.07500	91.08603		6.07500	91.07114			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.94500	88.63100		5.94500	88.61681			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.92500	86.11531		5.92500	86.10157			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.98500	83.48855		5.98500	83.47510			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.83500	78.72040		6.83500	78.70594			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.88500	75.96978		6.88500	75.95573			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.14000	72.62110		7.14000	72.60718			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.12000	70.18644		7.12000	70.17303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.10000	67.84651		7.10000	67.83358			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.09000	65.55889		7.09000	65.54641			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.39000	62.12323		7.39000	62.11091			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.37000	59.99121		7.37000	59.97935			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.52000	57.22996		7.52000	57.21842			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.49000	55.28479		7.49000	55.27368			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.46000	53.42119		7.46000	53.41050			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.43000	51.63537		7.43000	51.62507			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.39000	49.96974		7.39000	49.95984			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.35000	48.37654		7.35000	48.36700			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.12000	43.14812		8.12000	43.13874			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.08000	41.64133		8.08000	41.63232			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.04000	40.20265		8.04000	40.19399			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.00000	38.82864		8.00000	38.82031			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.96000	37.51604		7.96000	37.50804			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.92000	36.26180		7.92000	36.25410			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.88000	35.06301		7.88000	35.05560			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.84000	33.91693		7.84000	33.90981			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.97988			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06438			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02230			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.07714			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.94709			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.09679		100.00000	13.06507			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.83947		100.00000	3.83017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.41562			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.30081			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.47877			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05834			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.44452			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.70735			0.00	1,000,000,000	500,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.03760			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.21498			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75150			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14688			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.90842			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.42668			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.45913			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.86877			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.75255			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.69144			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.22412			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		100.00000	17.77841		100.00000	12.94836			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91441			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	100.74349			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69713			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.84810			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75572			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75572			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.71927			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.92978			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.08886			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.76872			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.33712		12.35000	106.30250			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.74362			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.25464		100.00000	12.22496			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60326			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.20189			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.21771			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89659			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.97963			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02456			0.00	9,197,600,000	2,549,400,000.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.79703		100.00000	1.79263			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.76829		100.00000	9.74462			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.39984		100.00000	14.36495			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.14854		100.00000	12.13366			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	23.38824		100.00000	23.21269			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.39178			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.18761			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.90000	106.75683		8.90000	106.73129			17,444,000,000,000.00	1,960,000,000	1,120,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.73763			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.40500	109.14786		7.40500	109.12594			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01803			0.00	171,000,000	87,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.91000	102.42921		8.91000	102.40481			53,460,000,000,000.00	6,000,000,000	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.70319			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.45216			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.58038			0.00	40,000,000	20,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.71649			0.00	120,000,000	1,350,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.70253			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.35500	103.27907		7.35500	103.25846			2,206,500,000,000.00	300,000,000	1,220,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.73500	99.94203		8.73500	99.91856			0.00	0	440,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	131.82512		1.84000	131.80460			257,600,000,000.00	140,000,000	70,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.56500	112.54532		7.56500	112.52225			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.42500	112.79180		7.42500	112.76909			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.35500	112.91531		7.35500	112.89279			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.26000	101.65702		8.26000	101.63429			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.50000	112.65967		7.50000	112.63676			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.46500	112.72130		7.46500	112.69849			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.30253			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.94966			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.50946			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06731			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.91000	104.85581		7.91000	104.83335			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.35992			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.03787			0.00	4,000,000,000	1,000,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.20345			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.24852			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.25000	109.39069		9.25000	109.36366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.83000	101.94125		9.83000	101.91424			786,400,000,000.00	80,000,000	50,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.26446			0.00	60,000,000	40,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.43878			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.31576			0.00	91,000,000	37,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.01321			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.62500	101.17323		8.62500	101.14964			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.88000	95.01830		8.88000	94.99551			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.30000	96.42475		9.30000	96.40054			0.00	0	31,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.28500	114.13849		7.28500	114.11629			145,700,000,000.00	20,000,000	80,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.10304		2.23000	262.17793			44,600,000,000.00	20,000,000	140,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.68416		0.94000	126.41786			0.00	0	30,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.65000			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	6.60755		100.00000	6.59137			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.07440		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	110.78055		1.51000	124.25211			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.00670		6.50000	100.98895			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.46524			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.10658			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.56016			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.96000	103.01305		8.96000	102.98839			26,880,000,000,000.00	3,000,000,000	1,510,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.57358			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90678			0.00	600,000,000	300,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20792			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.08666			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.47887			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.53050		100.00000	9.45896			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.40500		108.15696		7.40500	108.13559			12,440,400,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.73500		100.41050		8.73500	102.32661			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.26000		101.65702		8.26000	101.63429			30,727,200,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.22968			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.12727			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28648			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.12828			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.52961			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.96000		107.86517		7.96000	107.84216			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.00235			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97014			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.78345			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.28000		95.18166		9.28000	95.15794			44,544,000,000,000.00	4,800,000,000	2,461,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92578			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25864			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.65382			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.20800		88.19402		9.20800	88.17221			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.27000		87.89602		9.27000	87.87414			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	5.74500		106.89077		5.74500	106.87423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	8.69000	95.95287	8.69000	95.93070				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37334				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.04000	102.36453	8.04000	102.34224				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.00500	113.53568	7.00500	113.51409				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	102.31346	2.55000	102.68673				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.08500	101.99425	8.08500	103.14102				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.21669				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.04759				0.00	500,000,000	250,000,000.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.03516				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.60000	110.83804	9.60000	111.19721				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.93520				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.89915				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.29594				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.98500	76.27409	9.98500	77.36979				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	99.98547				0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.84012				0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.70915				0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.21356				0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.11082				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.11170				0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.00968				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.90237				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.85466				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.79726				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.80956			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.79833			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.79552			0.00	0	0.00
SY1037		On 11/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.81218			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.59086			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		6,050,000,000,000,000.00	60,500,000,000	40,300,000,000.00	
SY1040		On 03/03/2014	Spot Bond	100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.56500	112.14411		6.56500	112.12421		3,413,800,000,000.00	520,000,000	260,000,000.00	
SZ25		On 30/09/2025	Spot Bond	8.78000	103.06161		8.78000	103.03728			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	68.18448		100.00000	68.03440			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	58.80416		100.00000	58.66171			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	18.87624		100.00000	18.83051			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.44500	102.02532		6.44500	102.00765			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67369			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.39120			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	100.15264			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93471			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76889			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.50780			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.35500	106.11412		7.35500	106.09329		37,069,200,000,000.00	5,040,000,000	1,260,000,000.00	
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.88733			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16412			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.71515			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.73719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.83623		7.83000	102.81476			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70302			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73058			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.57957			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.70302			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.73058			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.43149		7.16000	102.44073			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.78454			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78014			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.88564			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87138			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.30044			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25156			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.70191			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.73719			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.81457		8.73000	103.02805			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40596			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.42468			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.60500	102.53952		8.60500	99.71718			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.78673			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45047			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.88345			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.51159			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.22437			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74607			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.39468		101.06155	6.37905			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.69861			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.88179			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.79774			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.84172			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.30478			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71379			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.72937			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74050			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.72937			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74050			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74607			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72269			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74050			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80169			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.80169			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80169			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89061			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.91283			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88506			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32816			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.35577			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34473			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.05259			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		7.95500	106.17927		7.95500	106.15652			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.60500	96.82364		7.60500	96.77877			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.01000	104.51301		8.01000	104.49033		275,063,400,000,000.00	34,340,000,000	23,920,000,000.00	
TN20	On 17/09/2020	Spot Bond		8.75000	110.91714		8.75000	110.89090		324,117,507,000,000.00	37,042,000,800	33,600,300,000.00	
TN23	On 06/11/2023	Spot Bond		9.04000	112.05489		9.04000	112.02752		181,840,462,416,000.00	20,115,095,400	8,857,547,700.00	
TN25	On 19/08/2025	Spot Bond		9.33000	103.80284		9.33000	103.77713		291,282,600,000,000.00	31,220,000,000	19,058,400,000.00	
TN27	On 14/11/2027	Spot Bond		9.31000	97.19376		9.31000	97.16934		159,476,626,274,000.00	17,129,605,400	7,515,702,700.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.08650			0.00	280,000,000	140,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.10620			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.40427			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.23649			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.24323			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.24384			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.27672			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.34494			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87090			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90634			0.00	5,840,000,000	1,460,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.92758			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.97234		10.00000	99.94469			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.97303		9.75000	99.94607			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.97335		100.00000	9.94678			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.96668			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.94263			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.83812			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.58979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.33632			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.57226			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.37770			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.33936			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.11643			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.12379			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.70696			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.40098			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	100.00000	50.19026		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.72252			0.00	200,000,000	400,000,000.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	59.95010		100.00000	59.26151			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.66353			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.63404			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.51608			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.25072			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20801			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.14882			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73065			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20801			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.63640			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20877			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.00000	111.48919		9.00000	111.46208			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.02961			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76927			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.16078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.20000	105.22410		9.20000	105.19795			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92810			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.96481			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35529			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.36815			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.36876			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04225			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.07448			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.46500	119.95726		6.46500	113.68869		124,128,000,000,000.00	19,200,000,000	9,650,000,000.00	
WS05	On 01/08/2018	Spot Bond		0.79000	241.19277		0.79000	241.16448		4,740,000,000,000.00	6,000,000,000	3,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond		6.40500	103.67394		6.40500	103.65588			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.36500	104.98575		7.36500	104.96477		120,786,000,000,000.00	16,400,000,000	8,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.69000	105.80844		7.69000	105.78638		8,612,800,000,000.00	1,120,000,000	280,000,000.00	
WSP4	On 28/05/2020	Spot Bond		8.05500	104.73303		8.05500	104.71018		26,742,600,000,000.00	3,320,000,000	830,000,000.00	
WSP5	On 28/05/2021	Spot Bond		8.14000	104.78068		8.14000	104.75759		55,352,000,000,000.00	6,800,000,000	2,550,000,000.00	
Z009	On 30/11/2013	Spot Bond		4.53500	99.98758		4.53500	99.97516			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.05500	90.96782		6.05500	90.95308			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.52500	98.51007		4.52500	98.49804			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.53500	97.40222		4.53500	97.39035			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.98500	89.46690		5.98500	89.45240			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		4.51500	95.62181		4.51500	95.61021			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.05500	90.95308		6.05500	90.93833			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.08000	66.63621		7.08000	66.62341			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	26.97302		100.00000	26.92185			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	14.27716		100.00000	14.25007			0.00	0	0.00

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>Total for j-Bonds :</b>										1.49e+017	14,428,959,500	31 131 832 900.00
<b>Grand Total:</b>										1.49e+017	14,429,023,909	31 134 183 448.00