



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 13/12/2013	Foreign Exchange Future	10.33230	10.33230		10.46160	10.46160		13.67	459,777,017.70	44,499	392,968.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,932.30000	2.93230	3,061.60000	3.06160	2,932.300	19.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,332.30000	2.33230	2,461.60000	2.46160	2,332.300	19.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.09	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,582.30000	1.58230	1,711.60850	1.71161	1,582.300	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00850	0.00001	0.000	20.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,432.30000	1.43230	1,561.61310	1.56161	1,432.300	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.01310	0.00001	0.000	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,404.40000	1.40440	1,533.71420	1.53371	1,404.400	20.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.00000	0.00000	0.01420	0.00001	0.000	20.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,354.40000	1.35440	1,483.71650	1.48372	1,354.400	20.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.00000	0.00000	0.01650	0.00002	0.000	20.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,332.30000	1.33230	1,461.61770	1.46162	1,332.300	20.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.01770	0.00002	0.000	20.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,304.40010	1.30440	1,433.71930	1.43372	1,304.400	20.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.00010	0.00000	0.01930	0.00002	0.000	20.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,232.30030	1.23230	1,361.62430	1.36162	1,232.300	20.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.00030	0.00000	0.02430	0.00002	0.000	20.83	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,132.30220	1.13230	1,261.63380	1.26163	1,132.302	21.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.00220	0.00000	0.03380	0.00003	0.002	21.03	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	932.32090	0.93232	1,061.66990	1.06167	932.321	19.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.02090	0.00002	0.06990	0.00007	0.021	19.91	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	832.35250	0.83235	961.72240	0.96172	832.353	19.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.05250	0.00005	0.12240	0.00012	0.053	19.08	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	782.38350	0.78238	911.76330	0.91176	782.384	18.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	0.08350	0.00008	0.16330	0.00016	0.083	18.67	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	742.42110	0.74242	871.80640	0.87181	742.421	18.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	0.12110	0.00012	0.20640	0.00021	0.121	18.34	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	732.43290	0.73243	861.81900	0.86182	732.433	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	0.13290	0.00013	0.21900	0.00022	0.133	18.26	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	642.60670	0.64261	771.97680	0.77198	642.607	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.30670	0.00031	0.37680	0.00038	0.307	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	632.63660	0.63264	762.00070	0.76200	632.637	17.43	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
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	0.33660	0.00034	0.40070	0.00040	0.337	17.43	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	592.78770	0.59279	722.11360	0.72211	592.788	17.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	0.48770	0.00049	0.51360	0.00051	0.488	17.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	582.83500	0.58283	712.14680	0.71215	582.835	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	0.53500	0.00054	0.54680	0.00055	0.535	17.02	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	533.14880	0.53315	662.35050	0.66235	533.149	16.61	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	0.84880	0.00085	0.75050	0.00075	0.849	16.61	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	483.71140	0.48371	612.63610	0.61264	483.711	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	1.41140	0.00141	1.03610	0.00104	1.411	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	434.61610	0.43462	563.03850	0.56304	434.616	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	2.31610	0.00232	1.43850	0.00144	2.316	16.02	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	376.41340	0.37641	503.82120	0.50382	376.413	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	4.11340	0.00411	2.22120	0.00222	4.113	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	338.25320	0.33825	464.91050	0.46491	338.253	15.43	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	5.95320	0.00595	3.31050	0.00331	5.953	15.43	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	246.54600	0.24655	369.91810	0.36992	246.546	14.85	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	14.24600	0.01425	8.31810	0.00832	14.246	14.85	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	19.74370	0.01974	11.66700	0.01167	19.744	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	212.04370	0.21204	333.26700	0.33327	212.044	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	203.67570	0.20368	324.26310	0.32426	203.676	14.55	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	21.37570	0.02138	12.66310	0.01266	21.376	14.55	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	171.40510	0.17141	288.98780	0.28899	171.405	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	29.10510	0.02911	17.38780	0.01739	29.105	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	163.66730	0.16367	280.37260	0.28037	163.667	14.26	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	31.36730	0.03137	18.77260	0.01877	31.367	14.26	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	156.07390	0.15607	271.84690	0.27185	156.074	14.20	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	33.77390	0.03377	20.24690	0.02025	33.774	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	127.25440	0.12725	238.71310	0.23871	127.254	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	44.95440	0.04495	27.11310	0.02711	44.954	13.97	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	113.85760	0.11386	222.78260	0.22278	113.858	13.85	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	51.55760	0.05156	31.18260	0.03118	51.558	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	95.14530	0.09515	199.76930	0.19977	95.145	13.67	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	62.84530	0.06285	38.16930	0.03817	62.845	13.67	0.00	0	50,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	68.64090	0.06864	157.27480	0.15727	68.641	14.30	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	96.34090	0.09634	55.67480	0.05567	96.341	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	54.73850	0.05474	131.83440	0.13183	54.739	14.72	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	122.43850	0.12244	70.23440	0.07023	122.439	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	34.32070	0.03432	90.43190	0.09043	34.321	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	182.02070	0.18202	108.83190	0.10883	182.021	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	30.47960	0.03048	82.47610	0.08248	30.480	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	198.17960	0.19818	120.87610	0.12088	198.180	15.77	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	28.71820	0.02872	78.72490	0.07872	28.718	15.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	206.41820	0.20642	127.12490	0.12712	206.418	15.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	22.61320	0.02261	65.15040	0.06515	22.613	16.29	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	240.31320	0.24031	153.55040	0.15355	240.313	16.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	21.29880	0.02130	62.09550	0.06210	21.299	16.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	248.99880	0.24900	160.49550	0.16050	248.999	16.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	16.76040	0.01676	51.11560	0.05112	16.760	16.81	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	284.46040	0.28446	189.51560	0.18952	284.460	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	12.43180	0.01243	39.88800	0.03989	12.432	17.33	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	330.13180	0.33013	228.28800	0.22829	330.132	17.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	9.24210	0.00924	30.99920	0.03100	9.242	17.86	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	376.94210	0.37694	269.39920	0.26940	376.942	17.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	5.16360	0.00516	18.58340	0.01858	5.164	18.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	472.86360	0.47286	356.98340	0.35698	472.864	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	3.92580	0.00393	15.12390	0.01512	3.926	19.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	511.62580	0.51163	393.52390	0.39352	511.626	19.16	0.00	0	0.00

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	10.92	Call	2.25800	0.00226	10.02040	0.01002	2.258	19.67	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	589.95800	0.58996	468.42040	0.46842	589.958	19.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	1.29410	0.00129	6.38360	0.00638	1.294	20.18	0.00	0	16,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	668.99410	0.66899	544.78360	0.54478	668.994	20.18	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Call	0.45620	0.00046	2.56390	0.00256	0.456	21.13	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Put	818.15620	0.81816	690.96390	0.69096	818.156	21.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	0.32320	0.00032	1.88160	0.00188	0.323	21.45	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	868.02320	0.86802	740.28160	0.74028	868.023	21.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	0.11670	0.00012	0.73760	0.00074	0.117	22.41	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,017.81670	1.01782	889.13760	0.88914	1,017.817	22.41	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	0.05690	0.00006	0.28820	0.00029	0.057	23.85	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Put	1,167.75690	1.16776	1,038.68820	1.03869	1,167.757	23.85	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	0.02430	0.00002	0.12400	0.00012	0.024	25.76	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,367.72430	1.36772	1,238.52400	1.23852	1,367.724	25.76	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	0.00830	0.00001	0.04210	0.00004	0.008	28.62	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	1,667.70830	1.66771	1,538.44210	1.53844	1,667.708	28.62	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	0.00310	0.00000	0.01520	0.00002	0.003	31.97	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,017.70310	2.01770	1,888.41520	1.88842	2,017.703	31.97	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	0.00780	0.00001	0.01050	0.00001	0.008	35.76	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	2,167.70780	2.16771	2,038.41050	2.03841	2,167.708	35.76	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry			10.34740	10.34740	10.47800	10.47800		14.01	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.55	Call	798.65340	0.79865	929.01090	0.92901	798.653	16.13	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.55	Put	1.25340	0.00125	1.01090	0.00101	1.253	16.13	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Call	758.91230	0.75891	889.22990	0.88923	758.912	15.78	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Put	1.51230	0.00151	1.22990	0.00123	1.512	15.78	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Call	748.98570	0.74899	879.29200	0.87929	748.986	15.69	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Put	1.58570	0.00159	1.29200	0.00129	1.586	15.69	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Call	739.06300	0.73906	869.35720	0.86936	739.063	15.60	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Put	1.66300	0.00166	1.35720	0.00136	1.663	15.60	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	10.10	Call	282.91930	0.28292	397.89620	0.39790	282.919	13.76	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	10.10	Put	35.51930	0.03552	19.89620	0.01990	35.519	13.76	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	10.51	Call	69.56170	0.06956	123.60670	0.12361	69.562	15.11	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	10.51	Put	232.16170	0.23216	155.60670	0.15561	232.162	15.11	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	10.84	Call	20.46590	0.02047	40.85700	0.04086	20.466	17.37	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	10.84	Put	513.06590	0.51307	402.85700	0.40286	513.066	17.37	0.00	0	0.00
\$ / R	On	03/01/2014		Any day expiry			10.36660	10.36660	10.49710	10.49710		14.36	0.00	0	0.00
\$ / R	On	03/01/2014		Any day expiry	10.00	Call	400.23340	0.40023	515.79790	0.51580	400.233	13.45	0.00	0	400.00
\$ / R	On	03/01/2014		Any day expiry	10.00	Put	33.63340	0.03363	18.69790	0.01870	33.633	13.45	0.00	0	0.00
\$ / R	On	03/01/2014		Any day expiry	10.50	Call	113.40880	0.11341	171.05930	0.17106	113.409	14.92	0.00	0	201.00
\$ / R	On	03/01/2014		Any day expiry	10.50	Put	246.80880	0.24681	173.95930	0.17396	246.809	14.92	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry			10.40060	10.40060	10.53780	10.53780		14.75	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	8.30	Call	2,100.80930	2.10081	2,237.95280	2.23795	2,100.809	19.33	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	8.30	Put	0.20930	0.00021	0.15280	0.00015	0.209	19.33	0.00	0	6,000.00
\$ / R	On	28/01/2014		Any day expiry	10.12	Call	388.52840	0.38853	489.37560	0.48938	388.528	14.13	0.00	0	6,000.00
\$ / R	On	28/01/2014		Any day expiry	10.12	Put	107.92840	0.10793	71.57560	0.07158	107.928	14.13	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.51	Call	191.01070	0.19101	252.69210	0.25269	191.011	15.21	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.51	Put	300.41070	0.30041	224.89210	0.22489	300.411	15.21	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.52	Call	187.52710	0.18753	248.32520	0.24833	187.527	15.26	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.52	Put	306.92710	0.30693	230.52520	0.23053	306.927	15.26	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.53	Call	184.10210	0.18410	244.02460	0.24402	184.102	15.30	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.53	Put	313.50210	0.31350	236.22460	0.23622	313.502	15.30	0.00	0	0.00
\$ / R	On	26/02/2014		Any day expiry			10.44820	10.44820	10.58400	10.58400		15.14	0.00	0	0.00
\$ / R	On	26/02/2014		Any day expiry	8.30	Call	2,149.00710	2.14901	2,284.62180	2.28462	2,149.007	17.91	0.00	0	0.00
\$ / R	On	26/02/2014		Any day expiry	8.30	Put	0.80710	0.00081	0.62180	0.00062	0.807	17.91	0.00	0	6,000.00
\$ / R	On	26/02/2014		Any day expiry	10.00	Call	552.56000	0.55256	656.39980	0.65640	552.560	14.06	0.00	0	6,000.00
\$ / R	On	26/02/2014		Any day expiry	10.00	Put	104.36000	0.10436	72.39980	0.07240	104.360	14.06	0.00	0	0.00
\$ / R	On	26/02/2014		Any day expiry	10.57	Call	252.74550	0.25275	308.84240	0.30884	252.745	15.60	0.00	0	0.00

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 26/02/2014	Any day expiry	10.57	Put	374.54550	0.37455		294.84240	0.29484	374.546	15.60	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	249.27500	0.24927		304.66610	0.30467	249.275	15.63	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	381.07500	0.38108		300.66610	0.30067	381.075	15.63	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	245.85390	0.24585		300.54090	0.30054	245.854	15.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	387.65390	0.38765		306.54090	0.30654	387.654	15.67	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.45020	10.45020		10.58560	10.58560		15.15	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	235.46170	0.23546		286.85130	0.28685	235.462	15.83	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	415.26170	0.41526		331.25130	0.33125	415.262	15.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.45220	10.45220		10.58720	10.58720		15.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,369.79310	1.36979		1,502.75050	1.50275	1,369.793	15.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	7.59310	0.00759		5.55050	0.00555	7.593	15.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,359.99900	1.36000		1,492.90240	1.49290	1,359.999	15.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	7.79900	0.00780		5.70240	0.00570	7.799	15.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,350.21000	1.35021		1,483.05830	1.48306	1,350.210	15.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	8.01000	0.00801		5.85830	0.00586	8.010	15.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.48350	10.48350		10.61460	10.61460		15.37	692,382,757.50	66,045	304,410.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,783.94020	2.78394		2,914.94210	2.91494	2,783.940	19.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.44020	0.00044		0.34210	0.00034	0.440	19.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,284.78190	2.28478		2,415.58050	2.41558	2,284.782	17.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.28190	0.00128		0.98050	0.00098	1.282	17.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,787.80070	1.78780		1,917.71610	1.91772	1,787.801	16.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	4.30070	0.00430		3.11610	0.00312	4.301	16.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,250.45960	1.25046		1,377.11090	1.37711	1,250.460	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	16.95960	0.01696		12.51090	0.01251	16.960	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	935.27600	0.93528		1,053.70220	1.05370	935.276	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	41.77600	0.04178		29.10220	0.02910	41.776	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	926.50700	0.92651		1,044.59970	1.04460	926.507	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	43.00700	0.04301		29.99970	0.03000	43.007	14.11	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	917.76670	0.91777		1,035.51890	1.03552	917.767	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	44.26670	0.04427		30.91890	0.03092	44.267	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	840.46340	0.84046		954.87600	0.95488	840.463	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	56.96340	0.05696		40.27600	0.04028	56.963	14.11	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	798.65110	0.79865		910.98730	0.91099	798.651	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	65.15110	0.06515		46.38730	0.04639	65.151	14.10	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	757.71840	0.75772		867.81760	0.86782	757.718	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	74.21840	0.07422		53.21760	0.05322	74.218	14.10	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	678.69480	0.67869		783.84820	0.78385	678.695	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	95.19480	0.09519		69.24820	0.06925	95.195	14.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	603.78720	0.60379		703.39030	0.70339	603.787	14.08	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	120.28720	0.12029		88.79030	0.08879	120.287	14.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	507.72390	0.50772		594.74110	0.59474	507.724	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	174.22390	0.17422		130.14110	0.13014	174.224	14.47	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	478.41310	0.47841		561.74740	0.56175	478.413	14.60	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	194.91310	0.19491		147.14740	0.14715	194.913	14.60	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	467.06610	0.46707		548.91870	0.54892	467.066	14.65	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	203.56610	0.20357		154.31870	0.15432	203.566	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	450.44710	0.45045		530.07020	0.53007	450.447	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	216.94710	0.21695		165.47020	0.16547	216.947	14.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	423.81060	0.42381		499.71300	0.49971	423.811	14.85	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	240.31060	0.24031		185.11300	0.18511	240.311	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	418.64110	0.41864		493.79920	0.49380	418.641	14.88	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	245.14110	0.24514		189.19920	0.18920	245.141	14.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	408.45840	0.40846		482.13170	0.48213	408.458	14.93	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	254.95840	0.25496		197.53170	0.19753	254.958	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	403.44480	0.40344		476.37590	0.47638	403.445	14.96	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	259.94480	0.25994		201.77590	0.20178	259.945	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	398.48270	0.39848		470.67260	0.47067	398.483	14.98	0.00	0	0.00

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	10.35	Put	264.98270	0.26498	206.07260	0.20607	264.983	14.98	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	374.43760	0.37444	442.94550	0.44295	374.438	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	290.93760	0.29094	228.34550	0.22835	290.938	15.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	351.64520	0.35165	416.51640	0.41652	351.645	15.24	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	318.14520	0.31815	251.91640	0.25192	318.145	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	330.06930	0.33007	391.36660	0.39137	330.069	15.37	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	346.56930	0.34657	276.76660	0.27677	346.569	15.37	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	292.59550	0.29260	344.80490	0.34480	292.595	15.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	409.09550	0.40910	330.20490	0.33020	409.096	15.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	289.09360	0.28909	340.67920	0.34068	289.094	15.76	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	415.59360	0.41559	336.07920	0.33608	415.594	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	275.50740	0.27551	324.64950	0.32465	275.507	15.90	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	442.00740	0.44201	360.04950	0.36005	442.007	15.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	259.44520	0.25945	305.65010	0.30565	259.445	16.08	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	475.94520	0.47595	391.05010	0.39105	475.945	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	230.19840	0.23020	270.92430	0.27092	230.198	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	546.69840	0.54670	456.32430	0.45632	546.698	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	216.91240	0.21691	255.09660	0.25510	216.912	16.62	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	583.41240	0.58341	490.49660	0.49050	583.412	16.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	181.82560	0.18183	213.15280	0.21315	181.826	17.15	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	698.32560	0.69833	598.55280	0.59855	698.326	17.15	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	162.16140	0.16216	189.32420	0.18932	162.161	17.52	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	778.66140	0.77866	674.72420	0.67472	778.661	17.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	153.35500	0.15335	178.51240	0.17851	153.355	17.71	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	819.85500	0.81986	713.91240	0.71391	819.855	17.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	145.10610	0.14511	168.60960	0.16861	145.106	17.90	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	861.60610	0.86161	754.00960	0.75401	861.606	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	137.38210	0.13738	159.33270	0.15933	137.382	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	903.88210	0.90388	794.73270	0.79473	903.882	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	105.47990	0.10548	121.03660	0.12104	105.480	19.03	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,121.97990	1.12198	1,006.43660	1.00644	1,121.980	19.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	82.06340	0.08206	93.24890	0.09325	82.063	19.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,348.56340	1.34856	1,228.64890	1.22865	1,348.563	19.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	64.87030	0.06487	72.90760	0.07291	64.870	20.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,581.37030	1.58137	1,458.30760	1.45831	1,581.370	20.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	52.15890	0.05216	57.95950	0.05796	52.159	21.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,818.65890	1.81866	1,693.35950	1.69336	1,818.659	21.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	42.65080	0.04265	46.85520	0.04686	42.651	22.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,059.15080	2.05915	1,932.25520	1.93226	2,059.151	22.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	38.99920	0.03900	41.57090	0.04157	38.999	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,205.49920	2.20550	2,076.97090	2.07697	2,205.499	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	38.49950	0.03850	40.00010	0.04000	38.499	23.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,254.99950	2.25500	2,125.40010	2.12540	2,255.000	23.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	37.19070	0.03719	38.38950	0.03839	37.191	24.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,403.69070	2.40369	2,273.78950	2.27379	2,403.691	24.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	36.13340	0.03613	37.07590	0.03708	36.133	25.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,552.63340	2.55263	2,422.47590	2.42248	2,552.633	25.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	16.94440	0.01694	20.09070	0.02009	16.944	29.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,783.44440	3.78344	3,655.49070	3.65549	3,783.444	29.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	12.61290	0.01261	15.00920	0.01501	12.613	29.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,029.11290	4.02911	3,900.40920	3.90041	4,029.113	29.47	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.48670	10.48670	10.61790	10.61790		15.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,408.84440	1.40884	1,536.83450	1.53683	1,408.844	15.21	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	12.14440	0.01214	8.93450	0.00893	12.144	15.21	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,399.14280	1.39914	1,527.05740	1.52706	1,399.143	15.18	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	12.44280	0.01244	9.15740	0.00916	12.443	15.18	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,389.44810	1.38945	1,517.28530	1.51729	1,389.448	15.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	12.74810		0.01275		9.38530	0.00939	12.748	15.15	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.49810		10.49810		10.62950	10.62950		15.42	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,200.18130		2.20018		2,331.07900	2.33108	2,200.181	17.46	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	2.08130		0.00208		1.57900	0.00158	2.081	17.46	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	562.04350		0.56204		651.91930	0.65192	562.043	14.41	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	163.94350		0.16394		122.41930	0.12242	163.943	14.41	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry			10.54680		10.54680		10.67910	10.67910		15.60	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,251.01830		2.25102		2,382.27930	2.38228	2,251.018	17.19	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	4.21830		0.00422		3.17930	0.00318	4.218	17.19	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	742.92010		0.74292		843.60140	0.84360	742.920	14.29	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	136.12010		0.13612		104.50140	0.10450	136.120	14.29	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.59710		10.59710		10.73030	10.73030		15.68	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	812.44710		0.81245		911.01930	0.91102	812.447	14.32	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	155.34710		0.15535		120.71930	0.12072	155.347	14.32	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	805.20650		0.80521		903.30710	0.90331	805.206	14.32	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	158.10650		0.15811		123.00710	0.12301	158.106	14.32	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	797.99800		0.79800		895.62640	0.89563	797.998	14.32	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	160.89800		0.16090		125.32640	0.12533	160.898	14.32	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.62660		10.62660		10.76040	10.76040		15.73	6,375,960.00	600	24,112.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,632.00320		2.63200		2,764.45870	2.76446	2,632.003	17.76	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	5.40320		0.00540		4.05870	0.00406	5.403	17.76	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,189.28990		2.18929		2,320.05180	2.32005	2,189.290	16.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	12.68990		0.01269		9.65180	0.00965	12.690	16.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	2,004.48790		2.00449		2,134.10050	2.13410	2,004.488	16.36	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	17.88790		0.01789		13.70050	0.01370	17.888	16.36	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	1,898.32590		1.89833		2,027.13360	2.02713	1,898.326	16.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	21.72590		0.02173		16.73360	0.01673	21.726	16.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,869.49620		1.86950		1,998.06210	1.99806	1,869.496	16.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	22.89620		0.02290		17.66210	0.01766	22.896	16.06	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,660.00830		1.66001		1,786.45370	1.78645	1,660.008	15.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	33.40830		0.03341		26.05370	0.02605	33.408	15.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,473.20410		1.47320		1,597.09820	1.59710	1,473.204	15.14	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	46.60410		0.04660		36.69820	0.03670	46.604	15.14	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,124.82430		1.12482		1,239.88520	1.23989	1,124.824	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	88.22430		0.08822		69.48520	0.06949	88.224	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,116.58280		1.11658		1,230.99540	1.23100	1,116.583	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	89.98280		0.08998		70.59540	0.07060	89.983	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,108.36570		1.10837		1,222.11980	1.22212	1,108.366	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	91.76570		0.09177		71.71980	0.07172	91.766	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	996.22660		0.99623		1,101.78730	1.10179	996.227	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	119.62660		0.11963		91.38730	0.09139	119.627	14.38	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	957.54500		0.95754		1,061.24460	1.06124	957.545	14.39	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	130.94500		0.13095		100.84460	0.10084	130.945	14.39	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	831.82190		0.83182		928.82850	0.92883	831.822	14.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	175.22190		0.17522		138.42850	0.13843	175.222	14.40	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	803.60480		0.80360		898.96220	0.89896	803.605	14.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	187.00480		0.18700		148.56220	0.14856	187.005	14.40	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	727.25580		0.72726		812.49050	0.81249	727.256	14.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	230.65580		0.23066		182.09050	0.18209	230.656	14.60	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	418.77080		0.41877		465.81560	0.46582	418.771	16.29	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	592.17080		0.59217		505.41560	0.50542	592.171	16.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	357.14520		0.35715		396.57110	0.39657	357.145	16.85	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	730.54520		0.73055		636.17110	0.63617	730.545	16.85	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	228.49310		0.22849		250.98070	0.25098	228.493	18.59	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,201.89310		1.20189		1,090.58070	1.09058	1,201.893	18.59	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	185.60900		0.18561		203.34620	0.20335	185.609	19.43	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,459.00900		1.45901		1,342.94620	1.34295	1,459.009	19.43	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
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	173.63600	0.17364		189.84130	0.18984		173.636	19.71	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,547.03600	1.54704		1,429.44130	1.42944		1,547.036	19.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	152.64290	0.15264		166.18810	0.16619		152.643	20.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,726.04290	1.72604		1,605.78810	1.60579		1,726.043	20.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	148.86780	0.14887		161.93790	0.16194		148.868	20.38	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,762.26780	1.76227		1,641.53790	1.64154		1,762.268	20.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	127.25140	0.12725		137.64930	0.13765		127.251	21.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,000.65140	2.00065		1,877.24930	1.87725		2,000.651	21.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	109.87910	0.10988		109.36180	0.10936		109.879	22.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,383.27910	2.38328		2,248.96180	2.24896		2,383.279	22.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.63510	10.63510		10.76910	10.76910			15.73	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,878.68210	1.87868		2,007.15870	2.00716		1,878.682	16.00	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	23.58210	0.02358		18.05870	0.01806		23.582	16.00	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	738.33500	0.73834		824.79800	0.82480		738.335	14.60	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	233.23500	0.23323		185.69800	0.18570		233.235	14.60	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	155.01330	0.15501		168.30380	0.16830		155.013	20.33	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,759.91330	1.75991		1,639.20380	1.63920		1,759.913	20.33	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.74630	10.74630		10.88210	10.88210			16.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	973.78310	0.97378		1,067.57330	1.06757		973.783	14.62	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	217.48310	0.21748		175.47330	0.17547		217.483	14.62	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	967.04620	0.96705		1,060.39650	1.06040		967.046	14.62	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	220.74620	0.22075		178.29650	0.17830		220.746	14.62	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	960.34050	0.96034		1,053.24960	1.05325		960.341	14.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	224.04050	0.22404		181.14960	0.18115		224.040	14.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	769.35950	0.76936		840.85460	0.84085		769.359	15.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	353.05950	0.35306		288.75460	0.28875		353.059	15.14	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	262.45230	0.26245		280.89160	0.28089		262.452	19.46	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,586.15230	1.58615		1,468.79160	1.46879		1,586.152	19.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.78720	10.78720		10.92360	10.92360			16.31	0.00	0	1,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,898.16660	2.89817		3,032.47430	3.03247		2,898.167	17.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.96660	0.01097		8.87430	0.00887		10.967	17.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,409.05580	2.40906		2,541.62360	2.54162		2,409.056	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	21.85580	0.02186		18.02360	0.01802		21.856	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,951.56600	1.95157		0.00000	0.00000		1,951.566	15.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	44.36600	0.04437		0.00000	0.00000		44.366	15.35	1,286,968.93	29,008	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,932.99400	1.93299		2,061.00500	2.06101		1,932.994	15.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	45.79400	0.04579		37.40500	0.03740		45.794	15.33	805,608.05	17,592	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,840.73520	1.84074		1,967.31820	1.96732		1,840.735	15.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	53.53520	0.05354		43.71820	0.04372		53.535	15.21	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,570.91090	1.57091		1,692.06030	1.69206		1,570.911	14.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	83.71090	0.08371		68.46030	0.06846		83.711	14.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,314.06450	1.31406		1,427.82370	1.42782		1,314.065	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	126.86450	0.12686		104.22370	0.10422		126.865	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,086.57490	1.08657		1,183.83810	1.18384		1,086.575	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	199.37490	0.19937		160.23810	0.16024		199.375	14.57	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,018.28170	1.01828		1,111.03870	1.11104		1,018.282	14.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	231.08170	0.23108		187.43870	0.18744		231.082	14.67	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	896.85370	0.89685		0.00000	0.00000		896.854	14.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	299.65370	0.29965		0.00000	0.00000		299.654	14.87	860,006.12	2,870	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	884.71320	0.88471		0.00000	0.00000		884.713	14.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	307.51320	0.30751		0.00000	0.00000		307.513	14.89	4,703,721.91	15,296	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	872.69480	0.87269		0.00000	0.00000		872.695	14.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	315.49480	0.31549		0.00000	0.00000		315.495	14.91	7,551,052.54	23,934	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	839.43300	0.83943		916.48560	0.91649		839.433	15.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	342.23300	0.34223		282.88560	0.28289		342.233	15.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	834.18040	0.83418		910.22570	0.91023		834.180	15.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	346.98040	0.34698		286.62570	0.28663		346.980	15.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	828.96140	0.82896	903.99610	0.90400	828.961	15.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	351.76140	0.35176	290.39610	0.29040	351.761	15.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	557.82490	0.55782	603.69900	0.60370	557.825	16.67	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	720.62490	0.72062	630.09900	0.63010	720.625	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	307.71740	0.30772	328.64400	0.32864	307.717	19.19	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,520.51740	1.52052	1,405.04400	1.40504	1,520.517	19.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	292.05910	0.29206	311.47190	0.31147	292.059	19.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,604.85910	1.60486	1,487.87190	1.48787	1,604.859	19.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	257.43110	0.25743	0.00000	0.00000	257.431	19.99	6,659,227.69	25,868	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,820.23110	1.82023	0.00000	0.00000	1,820.231	19.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	252.43370	0.25243	0.00000	0.00000	252.434	20.08	792,641.82	3,140	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,855.23370	1.85523	0.00000	0.00000	1,855.234	20.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	246.37960	0.24638	0.00000	0.00000	246.380	20.20	4,211,120.12	17,092	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,899.17960	1.89918	0.00000	0.00000	1,899.180	20.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	228.35160	0.22835	241.76440	0.24176	228.352	20.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,041.15160	2.04115	1,918.16440	1.91816	2,041.152	20.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	189.35960	0.18936	191.06600	0.19107	189.360	22.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,552.15960	2.55216	2,417.46600	2.41747	2,552.160	22.23	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.87170	10.87170	11.00840	11.00840		16.62	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,024.46120	1.02446	1,106.71110	1.10671	1,024.461	15.07	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	312.76120	0.31276	258.31110	0.25831	312.761	15.07	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	401.37660	0.40138	426.26710	0.42627	401.377	18.88	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,439.67660	1.43968	1,327.86710	1.32787	1,439.677	18.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.93640	10.93640	11.07360	11.07360		16.76	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,960.78930	2.96079	3,093.06070	3.09306	2,960.789	17.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	24.38930	0.02439	19.46070	0.01946	24.389	17.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,526.98140	2.52698	2,656.45450	2.65645	2,526.981	16.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	40.58140	0.04058	32.85450	0.03285	40.581	16.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,479.28240	2.47928	2,608.37130	2.60837	2,479.282	16.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	42.88240	0.04288	34.77130	0.03477	42.882	16.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,431.70200	2.43170	2,560.38980	2.56039	2,431.702	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	45.30200	0.04530	36.78980	0.03679	45.302	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,015.86320	2.01586	2,136.19510	2.13620	2,015.863	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	79.46320	0.07946	62.59510	0.06260	79.463	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,585.33910	1.58534	1,695.43180	1.69543	1,585.339	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	148.93910	0.14894	121.83180	0.12183	148.939	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,503.71700	1.50372	1,611.40380	1.61140	1,503.717	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	167.31700	0.16732	137.80380	0.13780	167.317	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,205.99190	1.20599	1,292.25760	1.29226	1,205.992	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	269.59190	0.26959	218.65760	0.21866	269.592	14.99	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	916.36800	0.91637	980.49160	0.98049	916.368	15.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	479.96800	0.47997	406.89160	0.40689	479.968	15.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	711.66130	0.71166	757.61750	0.75762	711.661	16.86	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	775.26130	0.77526	684.01750	0.68402	775.261	16.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	556.42380	0.55642	591.37230	0.59137	556.424	17.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,120.02380	1.12002	1,017.77230	1.01777	1,120.024	17.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	443.12400	0.44312	468.90080	0.46890	443.124	18.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,506.72400	1.50672	1,395.30080	1.39530	1,506.724	18.99	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.12020	11.12020	11.25690	11.25690		17.20	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	909.51990	0.90952	956.66470	0.95666	909.520	16.96	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	779.31990	0.77932	689.76470	0.68976	779.320	16.96	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	905.75460	0.90575	952.61770	0.95262	905.755	16.98	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	785.55460	0.78555	695.71770	0.69572	785.555	16.98	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	902.00970	0.90201	948.59270	0.94859	902.010	17.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	791.80970	0.79181	701.69270	0.70169	791.810	17.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry			10.32980	10.32980	10.45870	10.45870			0.00	0	0.00

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	11/12/2013		Any day expiry	10.22	Call	10,980.00000	0.10980	23,870.00000	0.23870	10,980.000		0.00	0	200.00
\$ / R MAXI	On	11/12/2013		Any day expiry	10.22	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.33230	10.33230	10.46160	10.46160		13.67	671,599.50	65	471.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	84,234.78940	0.84235	97,171.56040	0.97172	84,234.789	19.16	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	4.78940	0.00005	11.56040	0.00012	4.789	19.16	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	83,235.25390	0.83235	96,172.23850	0.96172	83,235.254	19.08	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	5.25390	0.00005	12.23850	0.00012	5.254	19.08	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	82,235.76370	0.82236	95,172.95900	0.95173	82,235.764	19.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	5.76370	0.00006	12.95900	0.00013	5.764	19.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.22	Call	14,862.97790	0.14863	26,341.43330	0.26341	14,862.978	14.14	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.22	Put	3,632.97790	0.03633	2,181.43330	0.02181	3,632.978	14.14	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	4,495.44360	0.04495	2,711.30770	0.02711	4,495.444	13.97	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	12,725.44360	0.12725	23,871.30770	0.23871	12,725.444	13.97	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	7,256.58840	0.07257	16,400.82290	0.16401	7,256.588	14.20	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	9,026.58840	0.09027	5,240.82290	0.05241	9,026.588	14.20	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	366.46890	0.00366	1,436.44720	0.01436	366.469	19.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	52,136.46890	0.52136	40,276.44720	0.40276	52,136.469	19.22	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.48350	10.48350	10.61460	10.61460		15.37	52,417.50	5	225.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	40,845.83690	0.40846	48,213.17000	0.48213	40,845.837	14.93	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	25,495.83690	0.25496	19,753.17000	0.19753	25,495.837	14.93	0.00	0	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	33,428.90600	0.33429	39,629.39110	0.39629	33,428.906	15.34	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	34,078.90600	0.34079	27,169.39110	0.27169	34,078.906	15.34	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	33,006.92980	0.33007	39,136.65530	0.39137	33,006.930	15.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	34,656.92980	0.34657	27,676.65530	0.27677	34,656.930	15.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	32,611.66250	0.32612	38,648.72450	0.38649	32,611.663	15.40	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	35,261.66250	0.35262	28,188.72450	0.28189	35,261.663	15.40	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.62660	10.62660	10.76040	10.76040		15.73	1,062,660.00	100	150.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	52,104.68920	0.52105	43,964.75370	0.43965	52,104.689	15.98	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	45,764.68920	0.45765	51,004.75370	0.51005	45,764.689	15.98	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	45,395.48380	0.45395	50,580.40540	0.50580	45,395.484	16.01	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	52,735.48380	0.52735	44,540.40540	0.44540	52,735.484	16.01	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	45,029.49230	0.45029	50,159.85320	0.50160	45,029.492	16.04	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	53,369.49230	0.53369	45,119.85320	0.45120	53,369.492	16.04	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			10.78720	10.78720	10.92360	10.92360		16.31	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	67,474.26930	0.67474	73,239.10370	0.73239	67,474.269	15.91	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	52,754.26930	0.52754	44,879.10370	0.44879	52,754.269	15.91	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	67,058.69680	0.67059	72,780.11100	0.72780	67,058.697	15.93	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	53,338.69680	0.53339	45,420.11100	0.45420	53,338.697	15.93	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	66,645.99990	0.66646	72,324.57040	0.72325	66,646.000	15.96	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	53,925.99990	0.53926	45,964.57040	0.45965	53,926.000	15.96	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.89940	16.89940	17.08600	17.08600		13.99	38,784,123.00	2,295	29,973.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	2,009.40070	2.00940	2,196.03900	2.19604	2,009.401	21.02	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	0.00070	0.00000	0.03900	0.00004	0.001	21.02	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,999.40080	1.99940	2,186.03940	2.18604	1,999.401	21.05	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	0.00080	0.00000	0.03940	0.00004	0.001	21.05	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,989.40090	1.98940	2,176.03980	2.17604	1,989.401	21.09	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	0.00090	0.00000	0.03980	0.00004	0.001	21.09	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			17.13570	17.13570	17.32400	17.32400		14.24	12,851,775.00	750	6,481.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	4,288.20830	4.28821	4,476.20500	4.47620	4,288.208	21.14	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,508.30	0.00251	2,205.00	0.00221	2,508	21.14	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	4,138.82970	4.13883	4,326.74140	4.32674	4,138.830	20.88	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	3,129.70	0.00313	2,741.40	0.00274	3,130	20.88	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,898.07860	2.89808	3,085.54650	3.08555	2,898.079	17.56	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	12.37860	0.01238	11.54650	0.01155	12.379	17.56	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,858.43650	2.85844	3,045.84930	3.04585	2,858.437	17.41	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	12.73650	0.01274	11.84930	0.01185	12.737	17.41	0.00	0	0.00

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	14.30	Call	2,848.52790	2.84853							
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	12.82790	0.01283							
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	2,838.62010	2.83862							
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	12.92010	0.01292							
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Call	2,650.53480	2.65053							
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Put	14.83480	0.01483							
£ / R	On	17/03/2014			Foreign Exchange Future	15.40	Call	1,766.39500	1.76639							
£ / R	On	17/03/2014			Foreign Exchange Future	15.40	Put	30.69500	0.03070							
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Call	575.65190	0.57565							
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Put	439.95190	0.43995							
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Call	172.97380	0.17297							
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Put	1,437.27380	1.43727							
£ / R	On	13/06/2014			Foreign Exchange Future			17.35650	17.35650							
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	1,513.80590	1.51381							
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	197.30590	0.19731							
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	199.65820	0.19966							
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	1,506.15820	1.50616							
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	202.03050	0.20203							
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	1,498.53050	1.49853							
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Call	959.69230	0.95969							
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Put	483.19230	0.48319							
£ / R	On	15/09/2014			Foreign Exchange Future			17.60340	17.60340							
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Call	1,303.21430	1.30321							
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Put	539.81430	0.53981							
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Call	1,297.71910	1.29772							
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put	544.31910	0.54432							
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call	1,292.24430	1.29224							
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put	548.84430	0.54884							
£ / R	On	12/12/2014			Foreign Exchange Future			17.83120	17.83120							
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Call	1,229.87010	1.22987							
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Put	938.67010	0.93867							
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Call	1,225.56480	1.22556							
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Put	944.36480	0.94436							
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Put	950.07530	0.95008							
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Call	1,221.27530	1.22128							
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10048	0.10048							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,048.21350	0.01048							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	0.01350	0.00000							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	101.45850	0.00101							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	53.25850	0.00053							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	0.25210	0.00000							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	952.05210	0.00952							
¥ / R	On	17/03/2014			Foreign Exchange Future			0.10202	0.10202							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call	1,216.76470	0.01217							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put	14.76470	0.00015							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call	427.27940	0.00427							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put	225.27940	0.00225							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call	124.24700	0.00124							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put	922.24700	0.00922							
¥ / R	On	13/06/2014			Foreign Exchange Future			0.10347	0.10347							
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Call	1,389.45290	0.01389							
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Put	42.35290	0.00042							
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10	Call	647.65490	0.00648							
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10	Put	300.55490	0.00301							
¥ / R	On	13/06/2014			Foreign Exchange Future	0.11	Call	288.90350	0.00289							
¥ / R	On	13/06/2014			Foreign Exchange Future	0.11	Put	941.80350	0.00942							

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future		14.12820	14.12820		14.27160	14.27160		13.97	217,644,921.00	15,405	59,749.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,928.20150	2.92820	3,071.60010	3.07160	2,928.202	39.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00150	0.00000	0.00010	0.00000	0.002	39.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,685.20740	2.68521	2,828.60510	2.82861	2,685.207	38.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.00740	0.00001	0.00510	0.00001	0.007	38.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,635.20760	2.63521	2,778.60590	2.77861	2,635.208	38.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.00760	0.00001	0.00590	0.00001	0.008	38.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,585.20790	2.58521	2,728.60620	2.72861	2,585.208	37.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.00790	0.00001	0.00620	0.00001	0.008	37.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,878.21240	1.87821	2,021.61380	2.02161	1,878.212	27.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.01240	0.00001	0.01380	0.00001	0.012	27.74	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.01280	0.00001	0.01460	0.00001	0.013	27.04	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,828.21280	1.82821	1,971.61460	1.97161	1,828.213	27.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,628.21450	1.62821	1,771.61890	1.77162	1,628.215	24.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	0.01450	0.00001	0.01890	0.00002	0.015	24.26	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,528.21550	1.52822	1,671.62160	1.67162	1,528.215	22.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	0.01550	0.00002	0.02160	0.00002	0.016	22.87	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	0.01670	0.00002	0.02500	0.00003	0.017	21.48	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,428.21670	1.42822	1,571.62500	1.57162	1,428.217	21.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,378.22320	1.37822	1,521.62690	1.52163	1,378.223	21.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	0.02320	0.00002	0.02690	0.00003	0.023	21.19	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,278.24510	1.27825	1,421.63150	1.42163	1,278.245	20.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	0.04510	0.00005	0.03150	0.00003	0.045	20.62	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	0.08760	0.00009	0.05900	0.00006	0.088	20.04	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	1,178.28760	1.17829	1,321.65900	1.32166	1,178.288	20.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,028.43660	1.02844	1,171.75120	1.17175	1,028.437	19.18	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	0.23660	0.00024	0.15120	0.00015	0.237	19.18	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	928.65730	0.92866	1,071.88250	1.07188	928.657	18.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	0.45730	0.00046	0.28250	0.00028	0.457	18.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	1.67910	0.00168	0.97490	0.00097	1.679	17.46	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	729.87910	0.72988	872.57490	0.87257	729.879	17.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	187.93710	0.18794	310.09570	0.31010	187.937	14.47	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	59.73710	0.05974	38.49570	0.03850	59.737	14.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	100.25000	0.10025	200.12700	0.20013	100.250	14.19	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	122.05000	0.12205	78.52700	0.07853	122.050	14.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	302.07510	0.30208	206.74340	0.20674	302.075	15.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	30.27510	0.03028	78.34340	0.07834	30.275	15.28	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	7.58690	0.00759	27.09780	0.02710	7.587	16.37	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	529.38690	0.52939	405.49780	0.40550	529.387	16.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	1.11640	0.00112	4.27810	0.00428	1.116	19.17	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	922.91640	0.92292	782.67810	0.78268	922.916	19.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,222.19250	1.22219	1,079.74730	1.07975	1,222.193	21.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.39250	0.00039	1.34730	0.00135	0.393	21.74	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future		14.33460	14.33460		14.48090	14.48090		14.14	213,513,867.00	14,895	38,871.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,862.43940	1.86244	2,005.66890	2.00567	1,862.439	15.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	17.83940	0.01784	14.76890	0.01477	17.839	15.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,852.65880	1.85266	1,995.85670	1.99586	1,852.659	15.06	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	18.05880	0.01806	14.95670	0.01496	18.059	15.06	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,842.88130	1.84288	1,986.04770	1.98605	1,842.881	15.02	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	18.28130	0.01828	15.14770	0.01515	18.281	15.02	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,706.34100	1.70634	1,849.01430	1.84901	1,706.341	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	21.74100	0.02174	18.11430	0.01811	21.741	14.50	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,512.63330	1.51263	1,654.41110	1.65441	1,512.633	13.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	28.03330	0.02803	23.51110	0.02351	28.033	13.75	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	159.46670	0.15947	184.36430	0.18436	159.467	16.57	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,174.86670	1.17487	1,053.46430	1.05346	1,174.867	16.57	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 13/06/2014	Foreign Exchange Future			14.53090		14.53090		14.68090	14.68090		14.63	8,718,540.00	600	1,700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,002.40910		1.00241	1,107.42670	1.10743	1,002.409		13.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	261.50910		0.26151	216.52670	0.21653	261.509		13.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	264.59300		0.26459	219.22160	0.21922	264.593		13.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	995.49300		0.99549	1,100.12160	1.10012	995.493		13.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	989.16730		0.98917	1,092.83750	1.09284	989.167		13.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	268.26730		0.26827	221.93750	0.22194	268.267		13.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.75210		14.75210	14.90590	14.90590			15.14	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	967.48870		0.96749	1,042.37190	1.04237	967.489		14.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	555.38870		0.55539	476.47190	0.47647	555.389		14.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	962.58850		0.96259	1,037.10440	1.03710	962.589		14.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	560.48850		0.56049	481.20440	0.48120	560.488		14.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	957.71190		0.95771	1,031.86160	1.03186	957.712		14.59	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	565.61190		0.56561	485.96160	0.48596	565.612		14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.95880		14.95880	15.11390	15.11390			15.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	335.63060		0.33563	285.87890	0.28588	335.631		14.22	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,604.43060		1.60443	1,709.77890	1.70978	1,604.431		14.22	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,597.63000		1.59763	1,702.64700	1.70265	1,597.630		14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	338.83000		0.33883	288.74700	0.28875	338.830		14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,590.84890		1.59085	1,695.53860	1.69554	1,590.849		14.24	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	342.04890		0.34205	291.63860	0.29164	342.049		14.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.21320		15.21320	15.36760	15.36760			16.04	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,204.42260		1.20442	1,264.37600	1.26438	1,204.423		15.67	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	931.22260		0.93122	836.77600	0.83678	931.223		15.67	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,200.34360		1.20034	1,260.04530	1.26005	1,200.344		15.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	937.14360		0.93714	842.44530	0.84245	937.144		15.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,196.27430		1.19627	1,255.73190	1.25573	1,196.274		15.70	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	943.07430		0.94307	848.13190	0.84813	943.074		15.70	0.00	0	0.00
2025	On 06/02/2014	Bond Future			109.99540		109.99540	109.87879	109.87879			0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	994.60000		0.99460	1,111.21000	1.11121	994.600		0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	1,004.60000		1.00460	1,121.21000	1.12121	1,004.600		0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	1,014.60000		1.01460	1,131.21000	1.13121	1,014.600		0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.53595		107.53595	107.52804	107.52804			0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	545.95000		0.54595	538.04000	0.53804	545.950		0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	535.95000		0.53595	528.04000	0.52804	535.950		0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	525.95000		0.52595	518.04000	0.51804	525.950		0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.56149		111.56149	111.55315	111.55315			0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,571.49000		1.57149	1,563.15000	1.56315	1,571.490		0.00	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	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,561.49000		1.56149	1,553.15000	1.55315	1,561.490		0.00	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	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,551.49000		1.55149	1,543.15000	1.54315	1,551.490		0.00	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	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 06/02/2014	Index Future			410.82200		410.82200	409.82200	409.82200			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 08/05/2014	Index Future			416.21600		416.21600		415.20800	415.20800			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			482.11500		482.11500		480.12800	480.12800			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			488.44700		488.44700		486.43800	486.43800			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			434.66200		434.66200		432.67300	432.67300			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			440.37000		440.37000		438.35900	438.35900			220,185,000.00	50	35.00
ALBI	On 07/08/2014	Index Future			446.41600		446.41600		444.38100	444.38100			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.37740		9.37740		9.43120	9.43120		12.30	13,484,701.20	1,438	7,684.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,077.40030		1.07740	1,131.20040	1.13120		1,077.400	20.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00030		0.00000	0.00040	0.00000		0.000	20.24	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	777.46260		0.77746	831.25930	0.83126		777.463	20.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.06260		0.00006	0.05930	0.00006		0.063	20.05	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	36.57800		0.03658	25.74090	0.02574		36.578	13.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	113.97800		0.11398	156.94090	0.15694		113.978	13.26	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	33.77670		0.03378	57.82520	0.05783		33.777	12.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	116.37670		0.11638	86.62520	0.08663		116.377	12.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	31.24620		0.03125	54.08470	0.05408		31.246	13.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	123.84620		0.12385	92.88470	0.09288		123.846	13.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	131.48920		0.13149	99.34970	0.09935		131.489	13.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	28.88920		0.02889	50.54970	0.05055		28.889	13.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	10.93230		0.01093	21.44200	0.02144		10.932	14.32	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	233.53230		0.23353	190.24200	0.19024		233.532	14.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.02210		0.00002	0.05380	0.00005		0.022	19.85	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	922.62210		0.92262	868.85380	0.86885		922.622	19.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.01020		0.00001	0.02000	0.00002		0.010	24.19	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,222.61020		1.22261	1,168.82000	1.16882		1,222.610	24.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.45590		9.45590	9.50990	9.50990			11.89	1,891,180.00	200	3,979.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	219.55530		0.21956	247.28870	0.24729		219.555	11.88	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	253.65530		0.25366	227.38870	0.22739		253.655	11.88	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	215.04950		0.21505	242.40210	0.24240		215.050	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	259.14950		0.25915	232.50210	0.23250		259.150	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	210.87190		0.21087	237.85920	0.23786		210.872	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	264.97190		0.26497	237.95920	0.23796		264.972	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.53050		9.53050	9.58520	9.58520			12.01	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	198.56320		0.19856	218.07150	0.21807		198.563	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	558.06320		0.55806	522.87150	0.52287		558.063	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	565.18400		0.56518	529.75870	0.52976		565.184	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	195.68400		0.19568	214.95870	0.21496		195.684	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	192.84200		0.19284	211.88470	0.21188		192.842	12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	572.34200		0.57234	536.68470	0.53668		572.342	12.56	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.61470		9.61470	9.67090	9.67090			12.18	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	447.65220		0.44765	479.75180	0.47975		447.652	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	372.95220		0.37295	348.85180	0.34885		372.952	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	442.67250		0.44267	474.60640	0.47461		442.673	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	377.97250		0.37797	353.70640	0.35371		377.973	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	437.72860		0.43773	469.50360	0.46950		437.729	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	383.02860		0.38303	358.60360	0.35860		383.029	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.68880		9.68880	9.74420	9.74420			12.37	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	430.24170		0.43024	406.45340	0.40645		430.242	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	529.04170		0.52904	560.65340	0.56065		529.042	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	524.10540		0.52411	555.54620	0.55555		524.105	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	435.30540		0.43531	411.34620	0.41135		435.305	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	519.19900		0.51920	550.47660	0.55048		519.199	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	440.39900		0.44040	416.27660	0.41628		440.399	12.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.69050		9.69050		9.78640	9.78640		11.02	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	6.79850		6.00680		22.88150	0.02288	6.799	13.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	256.29850		0.25630		176.48150	0.17648	256.298	13.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	6.20340		0.00620		21.21330	0.02121	6.203	13.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	265.70340		0.26570		184.81330	0.18481	265.703	13.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	5.66020		0.00566		19.65880	0.01966	5.660	13.43	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	275.16020		0.27516		193.25880	0.19326	275.160	13.43	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.80940		9.80940		9.90710	9.90710		13.37	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	224.21900		0.22422		254.53370	0.25453	224.219	13.74	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	354.81900		0.35482		287.43370	0.28743	354.819	13.74	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	220.65380		0.22065		250.45180	0.25045	220.654	13.77	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	361.25380		0.36125		293.35180	0.29335	361.254	13.77	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	217.13800		0.21714		246.42770	0.24643	217.138	13.80	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	367.73800		0.36774		299.32770	0.29933	367.738	13.80	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.92220		9.92220		10.02140	10.02140		14.19	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	443.17260		0.44317		497.53480	0.49753	443.173	14.13	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	360.97260		0.36097		316.13480	0.31613	360.973	14.13	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	366.11520		0.36612		320.90710	0.32091	366.115	14.14	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	438.31520		0.43832		492.30710	0.49231	438.315	14.14	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	433.49830		0.43350		487.12040	0.48712	433.498	14.15	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	371.29830		0.37130		325.72040	0.32572	371.298	14.15	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			26.27810		26.27810		-83.25990	-83.25990			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			711.98590		711.98590		783.95300	783.95300			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			488.51040		488.51040		617.55600	617.55600			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			394.69600		394.69600		534.47940	534.47940			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.03510		0.03510		0.92630	0.92630			0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			88.55130		88.55130		-158.87040	-158.87040			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			662.78720		662.78720		725.75860	725.75860			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			726.72620		726.72620		793.75990	793.75990			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.54280		11.54280		11.62240	11.62240		13.66	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	753.41390		0.75341		833.20200	0.83320	753.414	19.52	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	0.61390		0.00061		0.80200	0.00080	0.614	19.52	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	743.46340		0.74346		823.26230	0.82326	743.463	19.45	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	0.66340		0.00066		0.86230	0.00086	0.663	19.45	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	733.51680		0.73352		813.32700	0.81333	733.517	19.39	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	0.71680		0.00072		0.92700	0.00093	0.717	19.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.72380		11.72380		11.80390	11.80390		14.68	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	600.28760		0.60029		663.71860	0.66372	600.288	14.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	166.48760		0.16649		149.81860	0.14982	166.488	14.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	593.79900		0.59380		656.96210	0.65696	593.799	14.11	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	169.99900		0.17000		153.06210	0.15306	169.999	14.11	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	587.35490		0.58735		650.24840	0.65025	587.355	14.13	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	173.55490		0.17355		156.34840	0.15635	173.555	14.13	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.89450		11.89450		11.97670	11.97670		15.19	0.00	0	0.00

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 13/06/2014	Foreign Exchange Future	11.59	Call	661.90570		0.66191	718.91870	0.71892		661.906	14.69	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	357.40570		0.35741	332.21870	0.33222		357.406	14.69	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	656.69180		0.65669	713.47710	0.71348		656.692	14.70	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	362.19180		0.36219	336.77710	0.33678		362.192	14.70	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	651.51580		0.65152	708.07310	0.70807		651.516	14.72	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	367.01580		0.36702	341.37310	0.34137		367.016	14.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70230		1.70230	1.72050	1.72050			14.20	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	537.47920		0.05375	716.76560	0.07168		537.479	16.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	14.47920		0.00145	11.76560	0.00118		14.479	16.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	446.29760		0.04463	622.79830	0.06228		446.298	15.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	23.29760		0.00233	17.79830	0.00178		23.298	15.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	359.67760		0.03597	531.57230	0.05316		359.678	15.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	36.67760		0.00367	26.57230	0.00266		36.678	15.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72240		1.72240	1.74050	1.74050			14.69	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	701.48550		0.07015	810.55930	0.08106		701.486	14.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	377.48550		0.03775	305.55930	0.03056		377.486	14.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	646.94280		0.06469	751.77430	0.07518		646.943	14.69	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	422.94280		0.04229	346.77430	0.03468		422.943	14.69	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	599.14270		0.05991	696.13130	0.06961		599.143	14.85	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	475.14270		0.04751	391.13130	0.03911		475.143	14.85	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74150		1.74150	1.75970	1.75970			15.54	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,020.10720		0.10201	1,116.10040	0.11161		1,020.107	14.91	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	505.10720		0.05051	419.10040	0.04191		505.107	14.91	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	552.28720		0.05523	458.60650	0.04586		552.287	15.02	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	967.28720		0.09673	1,055.60650	0.10556		967.287	15.02	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	916.76200		0.09168	1,001.73600	0.10017		916.762	15.12	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	601.76200		0.06018	504.73600	0.05047		601.762	15.12	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.15771		113.15771	113.14902	113.14902			0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,167.71000		2.16771	2,159.02000	2.15902		2,167.710	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,157.71000		2.15771	2,149.02000	2.14902		2,157.710	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,147.71000		2.14771	2,139.02000	2.13902		2,147.710	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.84029		82.91418	9.92870	82.27779			0.00	0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,221.99000		2.22199	2,858.38000	2.85838		2,221.990	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,146.46000		2.14646	2,782.85000	2.78285		2,146.460	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,071.04000		2.07104	2,707.43000	2.70743		2,071.040	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.96456		80.22101	10.05586	79.57705			0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,105.20000		3.10520	3,749.16000	3.74916		3,105.200	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,029.91000		3.02991	3,673.87000	3.67387		3,029.910	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2,954.72000	2.95472	3,598.68000	3.59868	2,954.720		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			434.20000	434.20000	432.33600	432.33600			0.00	0	465.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	57,900.00000	5.79000	76,540.00000	7.65400	57,900.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	58,000.00000	5.80000	76,640.00000	7.66400	58,000.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	58,100.00000	5.81000	76,740.00000	7.67400	58,100.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			445.94200	445.94200	444.03400	444.03400			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	140,480.00000	14.04800	159,560.00000	15.95600	140,480.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	140,580.00000	14.05800	159,660.00000	15.96600	140,580.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	140,680.00000	14.06800	159,760.00000	15.97600	140,680.000		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			199.97100	199.97100	199.95900	199.95900			0.00	0	1,330.00
IGOV	On 08/05/2014	Index Future			202.62200	202.62200	202.61200	202.61200			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			541.71500	541.71500	543.48100	543.48100			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			5.22000	94.78000	5.22000	94.78000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.26000	94.74000	5.26000	94.74000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.36000	94.64000	5.36000	94.64000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.43000	94.57000	5.44000	94.56000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.52000	94.48000	5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.66000	94.34000	5.69000	94.31000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.78000	94.22000	5.81000	94.19000			47,118,750.00	2,000	6,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.11000	93.89000	6.15000	93.85000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.52000	93.48000	6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.86000	93.14000	6.87000	93.13000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.18000	92.82000	7.20000	92.80000			46,393,750.00	2,000	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.48000	92.52000	7.49000	92.51000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.48880	8.48880	8.55230	8.55230		13.60	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	351.63100	0.35163	415.21320	0.41521	351.631	16.90	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	2.83100	0.00283	2.91320	0.00291	2.831	16.90	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	341.93590	0.34194	405.50110	0.40550	341.936	16.81	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	3.13590	0.00314	3.20110	0.00320	3.136	16.81	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	332.27170	0.33227	395.81530	0.39582	332.272	16.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	3.47170	0.00347	3.51530	0.00352	3.472	16.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.57350	8.57350	8.63540	8.63540		10.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	478.51710		0.47852		531.79020	0.53179	478.517	10.67	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	45.01710		0.04502		36.39020	0.03639	45.017	10.67	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	470.17190		0.47017		523.14140	0.52314	470.172	10.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	46.67190		0.04667		37.74140	0.03774	46.672	10.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	462.08650		0.46209		514.68960	0.51469	462.087	10.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	48.58650		0.04859		39.28960	0.03929	48.586	10.65	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.63180		8.63180		8.69570	8.69570		12.30	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	407.00390		0.40700		445.01130	0.44501	407.004	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	215.20390		0.21520		189.31130	0.18931	215.204	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	219.38370		0.21938		193.24550	0.19325	219.384	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	401.18370		0.40118		438.94550	0.43895	401.184	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	395.41570		0.39542		432.92970	0.43293	395.416	12.30	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	223.61570		0.22362		197.22970	0.19723	223.616	12.30	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.36740		1.36740		1.36420	1.36420			6,837.00	5	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36730		1.36730		1.36420	1.36420			6,836.50	5	147.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36740		1.36740		1.36430	1.36430			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.95580		9.95580	0.10044	9.75850	9.75850		13.89	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,779.02960		0.27790	0.10044	1,244.53420	0.12445	2,779.030	16.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	121.02960		0.01210	0.10044	559.53420	0.05595	121.030	16.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,688.62710		0.26886	0.10044	1,178.92270	0.11789	2,688.627	16.07	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	130.62710		0.01306	0.10044	593.92270	0.05939	130.627	16.07	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,598.92790		0.25989	0.10044	1,115.00500	0.11150	2,598.928	15.99	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	140.92790		0.01409	0.10044	630.00500	0.06300	140.928	15.99	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.94920		9.94920	0.10044	9.75220	9.75220		14.98	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,686.79770		0.26868	0.10044	1,851.99170	0.18520	2,686.798	14.88	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,594.79770		0.35948	0.10044	4,729.99170	0.47300	3,594.798	14.88	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,640.92750		0.26409	0.10044	1,816.01160	0.18160	2,640.928	14.87	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,648.92750		0.36489	0.10044	4,794.01160	0.47940	3,648.928	14.87	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,595.58400		0.25956	0.10044	1,780.51630	0.17805	2,595.584	14.86	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,703.58400		0.37036	0.10044	4,858.51630	0.48585	3,703.584	14.86	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.17214		100.84158		8.25055	100.35695			8,269,009.56	82	11,257.00
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	2,087.63000		2.08763		2,572.26000	2.57226	2,087.630		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	2,023.95000		2.02395		2,508.58000	2.50858	2,023.950		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	1,960.31000		1.96031		2,444.94000	2.44494	1,960.310		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.28398		98.24940		8.36547	97.75935			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	4,305.25000		4.30525		4,795.30000	4.79530	4,305.250		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	4,241.50000		4.24150		4,731.55000	4.73155	4,241.500		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	4,177.80000		4.17780		4,667.85000	4.66785	4,177.800		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.40697		116.09359		6.46524	116.00066		2.25	9,171,393.61	79	32,002.00
R157	On 06/02/2014	Bond Future	5.64	Call	63.43000		0.06343		54.39000	0.05439	63.430	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,296.59000		1.29659		1,380.48000	1.38048	1,296.590	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	65.50000		0.06550		56.22000	0.05622	65.500	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,282.46000		1.28246		1,366.11000	1.36611	1,282.460	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	67.64000		0.06764		58.09000	0.05809	67.640	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,268.41000		1.26841		1,351.79000	1.35179	1,268.410	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.62995		110.81053		6.69931	110.71750		2.19	0.00	0	0.00

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	On 08/05/2014	Bond Future	5.19	Call	73.57000		0.07357		65.37000	0.06537	73.570	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,030.60000		2.03060	2,115.43000	2.11543	2,030.600	2,030.600	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	74.96000		0.07496	66.63000	0.06663	74.960	74.960	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,018.23000		2.01823	2,102.93000	2.10293	2,018.230	2,018.230	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	76.37000		0.07637	67.90000	0.06790	76.370	76.370	2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,005.88000		2.00588	2,090.44000	2.09044	2,005.880	2,005.880	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.88577		112.33287	6.97157	112.23940			1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	616.00000		0.61600	574.79000	0.57479	616.000	616.000	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	775.07000		0.77507	827.33000	0.82733	775.070	775.070	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	769.55000		0.76955	821.58000	0.82158	769.550	769.550	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	621.40000		0.62140	579.96000	0.57996	621.400	621.400	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	626.47000		0.62647	584.80000	0.58480	626.470	626.470	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	763.70000		0.76370	815.50000	0.81550	763.700	763.700	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.29580		107.08195	7.41104	106.98537			1.68	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	307.53000		0.30753	281.02000	0.28102	307.530	307.530	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,241.57000		1.24157	1,311.64000	1.31164	1,241.570	1,241.570	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	309.99000		0.30999	283.31000	0.28331	309.990	309.990	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,235.52000		1.23552	1,305.42000	1.30542	1,235.520	1,235.520	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	312.45000		0.31245	285.62000	0.28562	312.450	312.450	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,229.48000		1.22948	1,299.23000	1.29923	1,229.480	1,229.480	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.44987		117.36866	8.52843	116.69567			13.80	36,149,547.28	308	60,693.00
R186	On 06/02/2014	Bond Future	7.74	Call	621.15000		0.62115	521.42000	0.52142	621.150	621.150	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,959.26000		6.95926	7,532.52000	7.53252	6,959.260	6,959.260	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	637.14000		0.63714	535.27000	0.53527	637.140	637.140	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,882.65000		6.88265	7,453.77000	7.45377	6,882.650	6,882.650	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	653.32000		0.65332	549.28000	0.54928	653.320	653.320	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,806.32000		6.80632	7,375.27000	7.37527	6,806.320	6,806.320	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,120.56000		4.12056	3,709.95000	3.70995	4,120.560	4,120.560	13.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,578.83000		1.57883	1,841.21000	1.84121	1,578.830	1,578.830	13.93	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.55788		118.91001	8.63925	118.22931			14.13	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	640.78000		0.64078	565.98000	0.56598	640.780	640.780	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,954.28000		13.95428	14,560.18000	14.56018	13,954.280	13,954.280	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	651.47000		0.65147	575.60000	0.57560	651.470	651.470	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,867.23000		13.86723	14,472.06000	14.47206	13,867.230	13,867.230	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	662.29000		0.66229	585.35000	0.58535	662.290	662.290	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,780.42000		13.78042	14,384.18000	14.38418	13,780.420	13,780.420	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,207.24000		1.20724	1,080.03000	1.08003	1,207.240	1,207.240	13.78	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,595.92000		10.59592	11,149.41000	11.14941	10,595.920	10,595.920	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,169.79000		3.16979	2,903.96000	2.90396	3,169.790	3,169.790	14.04	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,797.39000		5.79739	6,212.26000	6.21226	5,797.390	5,797.390	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,107.70000		4.10770	3,789.63000	3.78963	4,107.700	4,107.700	14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,595.37000		4.59537	4,958.00000	4.95800	4,595.370	4,595.370	14.13	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,399.21000		6.39921	5,979.59000	5.97959	6,399.210	6,399.210	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,767.88000		2.76788	3,028.96000	3.02896	2,767.880	2,767.880	14.37	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,714.55000		7.71455	7,249.06000	7.24906	7,714.550	7,714.550	14.49	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,101.10000		2.10110	2,316.31000	2.31631	2,101.100	2,101.100	14.49	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.66144		115.25205	8.74575	114.56291			13.69	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,851.56000		6.85156	7,264.13000	7.26413	6,851.560	6,851.560	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,744.68000		3.74468	3,468.11000	3.46811	3,744.680	3,744.680	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,778.95000		3.77895	3,500.62000	3.50062	3,778.950	3,778.950	13.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Put	6,800.65000		6.80065		7,211.46000	7.21146	6,800.650	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,813.40000		3.81340		3,533.31000	3.53331	3,813.400	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,750.00000		6.75000		7,159.05000	7.15905	6,750.000	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,242.88000		6.24288		5,856.08000	5.85608	6,242.880	13.77	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,147.84000		4.14784		4,450.18000	4.45018	4,147.840	13.77	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.76786		116.84981		8.85560	116.14936	0.00	0.00	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,661.23000		3.66123		3,405.26000	3.40526	3,661.230	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,855.72000		8.85572		9,300.20000	9.30020	8,855.720	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,692.02000		3.69202		3,434.53000	3.43453	3,692.020	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,801.20000		8.80120		9,244.16000	9.24416	8,801.200	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,722.54000		3.72254		3,463.53000	3.46353	3,722.540	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,746.50000		8.74650		9,187.94000	9.18794	8,746.500	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,588.90000		7.58890		7,176.79000	7.17679	7,588.900	13.34	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,427.83000		4.42783		4,716.17000	4.71617	4,427.830	13.34	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000	0.00		0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000	0.00		0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000	0.00		0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000	0.00		0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.79196		275.79196		275.77581	275.77581	0.00		0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	4,198.04000		4.19804		4,214.19000	4.21419	4,198.040		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	4,208.04000		4.20804		4,224.19000	4.22419	4,208.040		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,218.04000		4.21804		4,234.19000	4.23419	4,218.040		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000	0.00		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.87389		104.45500		4.81194	104.50786		1.13	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	395.01000		0.39501		435.82000	0.43582	395.010		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	83.45000		0.08345		71.40000	0.07140	83.450		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	401.37000		0.40137		442.44000	0.44244	401.370		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	81.32000		0.08132		69.53000	0.06953	81.320		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	407.64000		0.40764		448.97000	0.44897	407.640		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	79.10000		0.07910		67.57000	0.06757	79.100		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.69791		105.82672		4.60797	105.88129		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	267.15000		0.26715		297.12000	0.29712	267.150		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	241.62000		0.24162		217.02000	0.21702	241.620		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	270.28000		0.27028		300.46000	0.30046	270.280		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	238.69000		0.23869		214.30000	0.21430	238.690		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	273.43000		0.27343		303.81000	0.30381	273.430		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	235.78000		0.23578		211.59000	0.21159	235.780		0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.07388		102.87090		3.91958	102.92707		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	500.55000		0.50055		546.48000	0.54648	500.550		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	59.91000		0.05991		49.67000	0.04967	59.910		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	59.18000		0.05918		49.04000	0.04904	59.180		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	503.43000		0.50343		549.46000	0.54946	503.430		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	506.31000		0.50631		552.44000	0.55244	506.310		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	58.46000		0.05846		48.42000	0.04842	58.460		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000	0.00		0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000	0.00		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future			209.19609		209.19609		209.18122	209.18122			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	206.09000		0.20609		191.22000	0.19122	206.090		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	196.09000		0.19609		181.22000	0.18122	196.090		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	186.09000		0.18609		171.22000	0.17122	186.090		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			7.18834		106.69127		7.25346	106.48454		4.74	7,148,315.09	67	8,612.00
R203	On 06/02/2014	Bond Future	5.95	Call	19.95000		0.01995		15.98000	0.01598	19.950		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,049.91000		4.04991		4,252.67000	4.25267	4,049.910		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	42.42000		0.04242		34.48000	0.03448	42.420		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,441.68000		3.44168		3,640.47000	3.64047	3,441.680		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	44.05000		0.04405		35.83000	0.03583	44.050		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,410.24000		3.41024		3,608.75000	3.60875	3,410.240		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	45.73000		0.04573		37.23000	0.03723	45.730		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,378.86000		3.37886		3,577.09000	3.57709	3,378.860		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	386.63000		0.38663		333.81000	0.33381	386.630		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,501.17000		1.50117		1,655.08000	1.65508	1,501.170		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.34910		103.93213		7.41951	103.72373			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	93.97000		0.09397		81.92000	0.08192	93.970		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,002.35000		5.00235		5,198.70000	5.19870	5,002.350		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	95.99000		0.09599		83.72000	0.08372	95.990		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,972.99000		4.97299		5,169.12000	5.16912	4,972.990		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	98.06000		0.09806		85.55000	0.08555	98.060		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,943.68000		4.94368		5,139.57000	5.13957	4,943.680		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	678.91000		0.67891		617.07000	0.61707	678.910		0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,201.43000		2.20143		2,347.99000	2.34799	2,201.430		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,386.83000		1.38683		1,284.41000	1.28441	1,386.830		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,236.12000		1.23612		1,342.10000	1.34210	1,236.120		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.51015		105.35964		7.58680	105.14914			0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	777.74000		0.77774		715.10000	0.71510	777.740		0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,641.27000		2.64127		2,789.13000	2.78913	2,641.270		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,257.45000		1.25745		1,169.18000	1.16918	1,257.450		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,865.03000		1.86503		1,987.26000	1.98726	1,865.030		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,269.75000		1.26975		1,180.89000	1.18089	1,269.750		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,849.63000		1.84963		1,971.27000	1.97127	1,849.630		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,282.12000		1.28212		1,192.66000	1.19266	1,282.120		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,834.32000		1.83432		1,955.36000	1.95536	1,834.320		0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.70128		102.65953		7.78629	102.44443			0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	809.10000		0.80910		746.93000	0.74693	809.100		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	3,020.83000		3.02083		3,173.76000	3.17376	3,020.830		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	817.12000		0.81712		754.49000	0.75449	817.120		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	3,002.83000		3.00283		3,155.30000	3.15530	3,002.830		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	825.19000		0.82519		762.10000	0.76210	825.190		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,984.88000		2.98488		3,136.89000	3.13689	2,984.880		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			9.26883		92.99311		9.35685	92.21617			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	892.10000		0.89210		115.16000	0.11516	892.100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	979.53000		0.97953		202.59000	0.20259	979.530		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,066.82000		1.06682		289.88000	0.28988	1,066.820		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.37361		94.21420		9.46438	93.42802			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	31.50000		0.03150		817.68000	0.81768	31.500		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	55.70000		0.05570		0.00000	0.00000	55.700		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		730.48000	0.73048	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	142.76000		0.14276		0.00000	0.00000	142.760		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		643.42000	0.64342	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.47689		91.25049		9.57059	90.45419			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,866.96000		3.86696		4,663.26000	4.66326	3,866.960		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,775.52000		3.77552		4,571.82000	4.57182	3,775.520		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,684.22000		3.68422		4,480.52000	4.48052	3,684.220		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.44249		103.36609		7.51233	103.08225		6.92	4,651,474.05	45	28,343.00
R204	On 06/02/2014	Bond Future	6.39	Call	84.87000		0.08487		69.92000	0.06992	84.870	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,481.76000		4.48176		4,750.65000	4.75065	4,481.760	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	87.67000		0.08767		72.28000	0.07228	87.670	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,441.71000		4.44171		4,710.16000	4.71016	4,441.710	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	90.55000		0.09055		74.71000	0.07471	90.550	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,401.76000		4.40176		4,669.76000	4.66976	4,401.760	6.72	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.58381		104.72350		7.65804	104.43695		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	180.75000		0.18075		158.60000	0.15860	180.750	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,371.12000		6.37112		6,635.52000	6.63552	6,371.120	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	184.24000		0.18424		161.72000	0.16172	184.240	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,333.06000		6.33306		6,597.09000	6.59709	6,333.060	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	187.78000		0.18778		164.88000	0.16488	187.780	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,295.06000		6.29506		6,558.71000	6.55871	6,295.060	6.51	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.72288		102.13040		7.80202	101.84079		6.77	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,762.44000		1.76244		1,643.21000	1.64321	1,762.440	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,806.02000		2.80602		2,976.40000	2.97640	2,806.020	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,778.57000		1.77857		1,658.60000	1.65860	1,778.570	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,785.04000		2.78504		2,954.68000	2.95468	2,785.040	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,794.80000		1.79480		1,674.08000	1.67408	1,794.800	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,764.17000		2.76417		2,933.06000	2.93306	2,764.170	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,361.13000		2.36113		2,216.43000	2.21643	2,361.130	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,152.00000		2.15200		2,296.91000	2.29691	2,152.000	6.78	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.87440		103.54621		7.95979	103.25092		6.64	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,344.05000		1.34405		1,252.99000	1.25299	1,344.050	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,465.94000		4.46594		4,670.17000	4.67017	4,465.940	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,355.80000		1.35580		1,264.16000	1.26416	1,355.800	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,441.74000		4.44174		4,645.39000	4.64539	4,441.740	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,367.62000		1.36762		1,275.40000	1.27540	1,367.620	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,417.61000		4.41761		4,620.68000	4.62068	4,417.610	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,849.71000		2.84971		2,697.76000	2.69776	2,849.710	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,450.21000		2.45021		2,593.55000	2.59355	2,450.210	6.70	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

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/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			7.72935		98.28725		7.78776	98.01788		8.74	4,128,064.50	42	20,161.00
R207	On 06/02/2014	Bond Future	6.64	Call	110.80000		0.11080		95.94000	0.09594	110.800	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,305.28000		5.30528		5,559.79000	5.55979	5,305.280	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	114.21000		0.11421		98.94000	0.09894	114.210	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,259.49000		5.25949		5,513.59000	5.51359	5,259.490	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	117.71000		0.11771		102.01000	0.10201	117.710	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,213.83000		5.21383		5,467.50000	5.46750	5,213.830	8.50	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.86445		99.57790		7.92590	99.30600		8.44	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	195.76000		0.19576		176.76000	0.17676	195.760	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,975.99000		7.97599		8,228.89000	8.22889	7,975.990	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	199.44000		0.19944		180.13000	0.18013	199.440	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,931.01000		7.93101		8,183.60000	8.18360	7,931.010	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	203.17000		0.20317		183.54000	0.18354	203.170	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,886.10000		7.88610		8,138.37000	8.13837	7,886.100	8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.99732		97.30515		8.06216	97.03027		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,063.60000		2.06360		1,951.43000	1.95143	2,063.600	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,379.53000		3.37953		3,542.24000	3.54224	3,379.530	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,081.93000		2.08193		1,969.07000	1.96907	2,081.930	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,354.70000		3.35470		3,516.72000	3.51672	3,354.700	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,100.35000		2.10035		1,986.80000	1.98680	2,100.350	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,329.98000		3.32998		3,491.31000	3.49131	3,329.980	8.36	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.13366		98.65417		8.20273	98.37387		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,765.68000		1.76568		1,673.00000	1.67300	1,765.680	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	5,059.11000		5.05911		5,246.73000	5.24673	5,059.110	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,780.13000		1.78013		1,686.90000	1.68690	1,780.130	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	5,031.22000		5.03122		5,218.29000	5.21829	5,031.220	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,794.66000		1.79466		1,700.88000	1.70088	1,794.660	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,003.43000		5.00343		5,189.95000	5.18995	5,003.430	8.20	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			7.90893		96.24610		7.97730	95.89380		9.70	5,004,797.20	52	11,034.00
R208	On 06/02/2014	Bond Future	6.74	Call	83.67000		0.08367		69.29000	0.06929	83.670	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,367.46000		6.36746		6,705.38000	6.70538	6,367.460	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	86.48000		0.08648		71.66000	0.07166	86.480	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,314.36000		6.31436		6,651.84000	6.65184	6,314.360	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	89.38000		0.08938		74.11000	0.07411	89.380	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,261.39000		6.26139		6,598.42000	6.59842	6,261.390	9.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.02975		94.11404		8.10121	93.75799		9.85	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	178.03000		0.17803		156.70000	0.15670	178.030	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,385.64000		9.38564		9,720.36000	9.72036	9,385.640	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	181.55000		0.18155		159.86000	0.15986	181.550	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,333.15000		9.33315		9,667.51000	9.66751	9,333.150	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	185.14000		0.18514		163.07000	0.16307	185.140	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,280.75000		9.28075		9,614.73000	9.61473	9,280.750	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.14691		95.40671		8.22170	95.04653		9.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.79	Put	3,831.14000		3.83114	4,049.54000	4.04954		3,831.140	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,088.45000		2.08845	1,946.67000	1.94667		2,088.450	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,108.68000		2.10868	1,965.95000	1.96595		2,108.680	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,802.00000		3.80200	4,019.45000	4.01945		3,802.000	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,129.04000		2.12904	1,985.35000	1.98535		2,129.040	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,773.03000		3.77303	3,989.52000	3.98952		3,773.030	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,214.90000		3.21490	3,026.13000	3.02613		3,214.900	9.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,575.14000		2.57514	2,746.55000	2.74655		2,575.140	9.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.27216		93.33274	8.35106	92.96603		0.00	9.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,718.02000		1.71802	1,603.20000	1.60320		1,718.020	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,696.36000		5.69636	5,948.25000	5.94825		5,696.360	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,733.84000		1.73384	1,618.26000	1.61826		1,733.840	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,663.15000		5.66315	5,914.28000	5.91428		5,663.150	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,749.76000		1.74976	1,633.40000	1.63340		1,749.760	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,630.06000		5.63006	5,880.41000	5.88041		5,630.060	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,907.64000		3.90764	3,707.56000	3.70756		3,907.640	9.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,853.54000		2.85354	3,020.17000	3.02017		2,853.540	9.46	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.16422		74.86413	9.25204	74.22354			19.91	4,791,304.32	64	23,356.00
R209	On 06/02/2014	Bond Future	8.54	Call	782.73000		0.78273	658.06000	0.65806		782.730	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,604.56000		5.60456	6,120.48000	6.12048		5,604.560	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	800.20000		0.80020	673.26000	0.67326		800.200	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,540.90000		5.54090	6,054.55000	6.05455		5,540.900	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	817.95000		0.81795	688.71000	0.68871		817.950	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,477.66000		5.47766	5,989.01000	5.98901		5,477.660	19.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.25969		72.70282	9.35009	72.05450			20.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	639.23000		0.63923	558.90000	0.55890		639.230	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,148.47000		12.14847	12,716.46000	12.71646		12,148.470	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	649.66000		0.64966	568.22000	0.56822		649.660	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,068.24000		12.06824	12,635.12000	12.63512		12,068.240	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	660.23000		0.66023	577.67000	0.57767		660.230	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,988.29000		11.98829	12,554.05000	12.55405		11,988.290	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,741.53000		5.74153	5,330.40000	5.33040		5,741.530	20.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,332.73000		2.33273	2,569.92000	2.56992		2,332.730	20.72	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,169.07000		6.16907	5,740.96000	5.74096		6,169.070	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	2,096.43000		2.09643	2,316.64000	2.31664		2,096.430	20.78	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.35133		73.70154	9.44439	73.04483			19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,026.53000		6.02653	6,399.66000	6.39966		6,026.530	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,758.80000		3.75880	3,475.22000	3.47522		3,758.800	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,789.48000		3.78948	3,504.31000	3.50431		3,789.480	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,982.63000		5.98263	6,354.17000	6.35417		5,982.630	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,820.29000		3.82029	3,533.52000	3.53352		3,820.290	19.73	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,938.98000		5.93898	6,308.92000	6.30892		5,938.980	19.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.44550		71.57831	9.54158	70.91136			20.11	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,052.86000		4.05286	3,771.35000	3.77135		4,052.860	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,353.51000		7.35351	7,738.95000	7.73895		7,353.510	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,082.03000		4.08203	3,799.13000	3.79913		4,082.030	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,307.68000		7.30768	7,691.73000	7.69173		7,307.680	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,111.31000		4.11131	3,827.01000	3.82701		4,111.310	19.87	0.00	0	0.00

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 06/11/2014	Bond Future	9.01	Put	7,262.07000		7.26207		7,644.72000	7.64472	7,262.070	19.87	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			160.11987		160.11987		160.10913	160.10913			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	1,370.13000		1.37013		1,380.87000	1.38087	1,370.130		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,380.13000		1.38013		1,390.87000	1.39087	1,380.130		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	1,390.13000		1.39013		1,400.87000	1.40087	1,390.130		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			129.03758		129.03758		129.03531	129.03531			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	47.58000		0.04758		45.31000	0.04531	47.580		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	37.58000		0.03758		35.31000	0.03531	37.580		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	27.58000		0.02758		25.31000	0.02531	27.580		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			130.88700		130.88700		130.92802	130.92802			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	2,103.00000		2.10300		2,061.98000	2.06198	2,103.000		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	2,113.00000		2.11300		2,071.98000	2.07198	2,113.000		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	2,123.00000		2.12300		2,081.98000	2.08198	2,123.000		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			9.00485		85.86092		9.09288	85.20285		17.82	7,641,621.88	89	21,203.00
R213	On 06/02/2014	Bond Future	8.29	Call	662.98000		0.66298		554.22000	0.55422	662.980	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,302.81000		6.30281		6,852.12000	6.85212	6,302.810	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	678.33000		0.67833		567.48000	0.56748	678.330	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,235.48000		6.23548		6,782.70000	6.78270	6,235.480	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	693.95000		0.69395		580.98000	0.58098	693.950	17.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,168.53000		6.16853		6,713.63000	6.71363	6,168.530	17.51	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.10491		83.45098		9.19560	82.78509		18.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	657.73000		0.65773		576.47000	0.57647	657.730	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,598.92000		12.59892		13,183.55000	13.18355	12,598.920	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	668.10000		0.66810		585.76000	0.58576	668.100	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,519.59000		12.51959		13,103.14000	13.10314	12,519.590	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	678.60000		0.67860		595.16000	0.59516	678.600	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,440.51000		12.44051		13,022.96000	13.02296	12,440.510	18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.20235		84.59716		9.29585	83.92276		17.99	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,759.66000		3.75966		3,477.66000	3.47766	3,759.660	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,451.93000		6.45193		6,844.33000	6.84433	6,451.930	17.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.85	Call	3,790.23000	3.79023	3,506.65000	3.50665	3,790.230	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,406.49000	6.40649	6,797.31000	6.79731	6,406.490	17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,820.95000	3.82095	3,535.77000	3.53577	3,820.950	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,361.29000	6.36129	6,750.51000	6.75051	6,361.290	17.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.30420	82.23167	9.40091	81.54658		18.02	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,174.87000	4.17487	3,888.44000	3.88844	4,174.870	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,584.19000	7.58419	7,982.85000	7.98285	7,584.190	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,204.41000	4.20441	3,916.58000	3.91658	4,204.410	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,538.12000	7.53812	7,935.38000	7.93538	7,538.120	17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,234.07000	4.23407	3,944.84000	3.94484	4,234.070	17.86	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,492.26000	7.49226	7,888.12000	7.88812	7,492.260	17.86	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			9.29082	75.47591	9.37364	74.85505		21.24	3,019,036.40	40	5,155.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,653.44000	1.65344	1,448.09000	1.44809	1,653.440	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,986.10000	3.98610	4,401.61000	4.40161	3,986.100	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,681.81000	1.68181	1,473.80000	1.47380	1,681.810	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,934.91000	3.93491	4,347.76000	4.34776	3,934.910	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,710.48000	1.71048	1,499.79000	1.49979	1,710.480	21.12	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,884.17000	3.88417	4,294.34000	4.29434	3,884.170	21.12	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.38478	73.18223	9.47003	72.55401		21.85	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,822.11000	2.82211	2,583.01000	2.58301	2,822.110	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,856.34000	5.85634	6,245.46000	6.24546	5,856.340	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,851.70000	2.85170	2,610.80000	2.61080	2,851.700	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,806.45000	5.80645	6,193.77000	6.19377	5,806.450	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,881.47000	2.88147	2,638.76000	2.63876	2,881.470	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,756.87000	5.75687	6,142.38000	6.14238	5,756.870	21.62	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.34246	97.89715	9.43562	97.00396			120,707,185.95	1,233	11,637.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	2,499.58000	2.49958	3,392.77000	3.39277	2,499.580		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	2,398.31000	2.39831	3,291.50000	3.29150	2,398.310		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	2,297.23000	2.29723	3,190.42000	3.19042	2,297.230		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.43880	94.76089	9.53487	93.85685			174,739,081.16	1,844	1,844.00
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	3,929.02000	3.92902	4,833.06000	4.83306	3,929.020		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	3,826.89000	3.82689	4,730.93000	4.73093	3,826.890		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	3,724.95000	3.72495	4,628.99000	4.62899	3,724.950		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,383.09000	20,383.09000	20,622.18000	20,622.18000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,666.98000	20,666.98000	20,908.80000	20,908.80000			0.00	0	0.00

Total for Derivatives : **2,394,949,521.08** **289,802** **2 633 926.00**

i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10042				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.88000	104.63794	6.88000	104.61840				0.00	0	76,400,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39679				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.61000	104.77786	8.61000	104.75346			4,415,208,000,000.00		512,800,000	4,043,600,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.26980				0.00	1,000,000,000	500,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.37456				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.47500	95.87464	9.47500	95.85012			3,771,050,000,000.00		398,000,000	0.00
AB06	On 27/03/2015	Spot Bond	7.18000	102.77770	7.18000	102.75768			1,786,718,588,000.00		248,846,600	544,700,000.00
AB07	On 07/03/2014	Spot Bond	5.39000	103.09077	5.39000	103.07574			347,600,022,000.00		64,489,800	1,042,244,900.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.70965				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.74500	105.48737	8.74500	105.46242				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.84000	135.80842	0.84000	135.78430				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.39500	127.49973	2.39500	259.35572				0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.28166				0.00	60,000,000	20,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.07850				0.00	300,000,000	75,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.41381				0.00	0	2,510,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87924				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.87364				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.86978				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.71924				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.64000	107.29026	7.64000	107.26804				0.00	0	420,300,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60888				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.64000	104.08571	6.64000	104.06693			573,696,000,000.00		86,400,000	158,800,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.16582				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49045				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.25569				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.21387			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.32181			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.48712			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.68894			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.66595			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.90428			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33031			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.81636			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.29000	130.36161		5.29000	130.32299			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.09500	125.85079		3.09500	125.82067			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.79000	117.15635		2.79000	117.12934			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.44000	100.93403		4.44000	100.90641		21,023,400,000,000.00	4,735,000,000	1,000,000,000.00	
ABLI06	On 19/07/2020	Spot Bond		5.93000	102.34300		5.93000	102.95892			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.14500	115.89741		11.14500	115.86326		11,833,761,000,000.00	1,061,800,000		0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.78157			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.77737			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.87549			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.97039			0.00	0	100,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	112.39962		4.09000	112.36983			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.52593		100.00000	44.41687			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.13500	163.17921		2.13500	163.14450			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.01312		2.76000	153.97781			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.16500	167.22725		2.16500	167.19158			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.19000	166.37958		2.19000	166.34393			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.14125	72.35545		8.14125	72.32658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond		8.14125	72.35545		8.14125	72.32658			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.01000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.48631			0.00	120,000,000	40,000,000.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.89000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.37000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.37000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.82000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.10119			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.99920			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.33000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.18000	102.28536		6.18000	106.63537			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	86.33000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.46000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.24000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27632			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.17000	113.50739		7.17000	113.48530			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04737			0.00	120,000,000	40,000,000.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.87000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.93000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.82000	92.92980		2.82000	100.25939			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.81000	98.05286		2.81000	145.33226			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.79000	110.09760		2.79000	189.63602			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.03000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.78000		89.29709		9.78000	89.98838			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	91.60000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	103.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.96842			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.54000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	90.92000			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	9.91500		104.05502		9.91500	109.15530			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	9.86000		104.33940		9.86000	109.56606			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.07000		89.12213		9.07000	89.10041			0.00	0	500,000,000.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.95000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.32000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.95500		103.48445		9.95500	108.85803			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.91000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.44500		107.34595		8.44500	107.32142			24,781,852,500,000.00	2,934,500,000	117,500,000.00
ABS5	On 01/05/2015	Spot Bond	6.83000		102.82277		6.83000	102.80370			1,717,062,000,000.00	251,400,000	681,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.03500		96.19498		9.03500	96.17163			33,434,921,000,000.00	3,700,600,000	1,906,200,000.00
ABS7	On 11/09/2026	Spot Bond	10.11500		92.87965		10.11500	92.85433			1,820,700,000,000.00	180,000,000	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.53000	105.94580		7.53000	105.92418			163,401,000,000.00	21,700,000	21,700,000.00
ABS11	On 11/06/2014	Spot Bond		1.54000	127.87536		1.54000	127.84758			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.20500	129.45665		2.20500	263.33778			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	124.52455		0.78000	127.27956			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.08000	124.24242		2.08000	126.71139			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.94855		100.00000	34.86388			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.33000	106.57436		11.33000	106.54192			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.50016			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.75331		100.00000	2.74657		120,000,000,000,000.00	1,200,000,000	600,000,000.00	
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51362			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.70414			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	16.41101		100.00000	16.37082			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.48669			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.19962		11.00000	60.18241			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.50305		100.00000	10.47733		20,000,000,000,000.00	200,000,000	100,000,000.00	
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.34827			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.39077			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	99.79667			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.77435			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.80664			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.79990			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.79694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.80207			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.80207			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.81990			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.81205			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.81990			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.78425			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.19190			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81575			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.85796			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.44935			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.81888			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.80400			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.79705			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.79434			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.79973			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.83234			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.81207			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.49000	104.57001		9.49000	102.04950			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.82837			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.37500	103.45393		7.37500	103.43324			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.74080			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.86556			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.58755			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	100.80962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.64006			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	159.64673			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	159.68358			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.80659			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.39956			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.39956			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.80962			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25592			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81330			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81492			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.90810			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15302			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.90875			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.34991			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.46990			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89220			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.11861			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.70845			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.80580			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.83858			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.84154			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.81030			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.54011			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83187			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82757			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.81083			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82024			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83106			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82810			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.28571		10.23000	102.25752			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82497			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82972			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.75863			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.91827			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.82806			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.55000	100.81914		9.55000	100.79344			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81157			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.55439		1.75000	109.65526			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82837			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.82765			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80404			0.00	1,000,000,000	500,000,000.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.79722			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81087			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.79858			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.80541			0.00	800,000,000	400,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79040			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05073			0.00	1,000,000,000	500,000,000.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.79585			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.23043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.79858			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.81621			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.80463			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.80112			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82956			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.82553			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.80040			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.79094			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77539			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.80268			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77757			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77676			0.00	1,600,000,000	800,000,000.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77539			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.99274			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.78630			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.78630			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	117.08244			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	117.91678			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.81631			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.81823			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.33804			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.81305			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.81223			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.80404			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.81605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.81632			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.79966			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.68428			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.80579			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.33957			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.16431			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.08275	100.00000	9.06075			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.33118			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.36917			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.39442			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.96372			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.07179			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.21573			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.92593			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.08000	97.78500	8.08000	97.76372			3,290,176,000,000.00	407,200,000	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.22719			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.44759			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.53000	102.24810	8.53000	102.22450			17,635,775,000,000.00	2,067,500,000	1,108,930,000.00
AIR02		On 30/04/2023	Spot Bond	9.55500	114.30110	9.55500	114.27179			8,872,773,000,000.00	928,600,000	499,100,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	65.70296	100.00000	65.54380			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.25000	110.11729	7.25000	110.09563			6,355,350,000,000.00	876,600,000	1,815,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	62.57877	100.00000	62.42717			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.84097	100.00000	12.81239			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.06000	150.29083	3.06000	150.25509			2,373,336,000,000.00	775,600,000	381,300,000.00
AIRL02		On 18/02/2014	Spot Bond	4.79000	101.82794	4.79000	130.36562			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01612			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.97677			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97245			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.87814			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.09222			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.96748			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.82997			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.34930			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.02000		104.87375		9.02000	104.84833		20,524,108,000,000.00		2,275,400,000	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.94893			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.79685			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		96.09736		100.00000	95.84904			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.67867			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.08685			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.08963			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.68500		104.34161		9.68500	99.50425		19,530,771,000,000.00		2,016,600,000	2,016,600,000.00
BAW2	On 02/10/2015	Spot Bond	7.13000		109.79435		7.13000	109.77323		53,475,000,000.00		7,500,000	3,080,900,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.46598			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.32497			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.62000		103.29535		6.62000	103.27687			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.89500		105.19976		8.89500	105.17461			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.65584			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.97425		105.31151		10.97425	104.20539			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.85035		103.12913		10.85035	102.78324			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90575		103.00222		10.90575	102.70512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.92302			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96155		102.94019		10.96155	102.59804			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.06214		101.40302		12.06214	101.38623			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.97142			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.97142			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.97149			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.22425		101.74934		11.22425	101.88959			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.13234		104.05537		11.13234	102.63745			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.85035		103.12913		10.85035	102.78324			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.11659		103.15757		11.11659	102.74493			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.34736		96.35048		10.34736	102.05729			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.86499			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.84908			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.84908			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.74323			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.97946			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.48536		102.12284		10.48536	102.07969			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.67000		100.49510		11.67000	100.46368			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.41706			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.59500		66.61327		11.59500	97.79742			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.97945			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.68121			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.08418		12.22500	101.78574			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.82022			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.42000		63.61118		11.42000	100.29375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.76248			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.81059			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.81059			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.82515			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.73938			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30953			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.82599			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.15826			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97947			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.82599			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.97425	105.80336		13.97425	104.75777			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.34895	103.01942		15.34895	102.99941			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.24885	102.72747		14.24885	102.72814			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.43483			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.43483			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.43483			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.53066			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.03414		100.00000	12.01131			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.25624		100.00000	22.20233			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.25569		100.00000	20.20661			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.50351		100.00000	12.47322			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.50351		100.00000	12.47322			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.11734		100.00000	15.08072			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.09891		100.00000	13.06719			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	78.81021		100.00000	78.64970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.83863			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.97194			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.02029			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126		6,870,000,000,000,000.00	68,700,000,000	68,700,000,000.00	
BD0202	On 31/12/2018	Spot Bond		2.10500	105.18893		2.10500	171.94938			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.47500	94.82270		8.47500	136.08413			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.47500	96.16790		8.47500	136.44170			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.86000	95.24103		8.86000	95.21834			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.71977			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.42682			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	100.01856			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.49731			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	86.18267		100.00000	85.98131			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.11000	97.92580		8.11000	97.90430			0.00	0	319,500,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84190			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90232			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92272			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99067			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05858			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24829			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.72102		100.00000	9.69747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.70399			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74292			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75960			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76516			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83184			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92066			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.51111		100.00000	9.48807			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.51111		100.00000	9.48807			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88514			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87483			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87202			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.44500	103.08568		8.44500	103.06213			0.00	0	126,600,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.86360			0.00	1,000,000,000	500,000,000.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84855			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.80487		100.00000	6.78821			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.80487		100.00000	6.78821			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.96500	106.17527		5.96500	106.15831			357,900,000,000.00	60,000,000	89,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.75404			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.17564			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.70859			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.07010			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.29753			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.35131			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.29155			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.30833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.33878			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.46490			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.67703			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.81216			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.39946		100.00000	15.36215			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.40074			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.44000		106.98431		6.44000	106.96557			309,120,000,000.00	48,000,000	26,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.54500		112.77164		9.54500	112.74260			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.17042			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.19193			0.00	90,000,000	30,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.24500		103.69120		9.24500	103.66532			416,949,500,000.00	45,100,000	715,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.33000		102.92725		11.33000	102.89591			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.02168			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.58000		103.99602		11.58000	103.96420			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.65322			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.43500		100.60217		9.43500	100.57656			1,236,928,500,000.00	131,100,000	143,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.39329			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.02000		99.38584		12.02000	99.35432			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.67940			0.00	60,000,000	20,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.82221			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.61340			0.00	72,000,000	24,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.39500		92.10249		10.39500	92.07671			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.30500		119.40907		10.30500	119.37629			350,370,000,000.00	34,000,000	0.00
CCT02	On 12/06/2024	Spot Bond	10.15500		115.07228		10.15500	109.23679			25,489,050,000,000.00	2,510,000,000	1,247,400,000.00
CCT03	On 15/03/2025	Spot Bond	9.49500		114.01518		9.49500	113.98597			29,259,488,160,000.00	3,081,568,000	4,540,784,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02741				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.79500	102.92171	11.79500	102.88913				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.58435				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.95522				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.75384				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.01815				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.08699				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.17191				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.68488				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.67738				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.71698				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.75878				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.79202				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.79202				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.55268				0.00	87,000,000	29,000,000.00
CLN167	On 30/04/2014	Spot Bond	100.00000	90.53437	100.00000	90.31880				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	90.53437	100.00000	90.31880				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	90.53437	100.00000	90.31880				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.80667				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	90.53437	100.00000	90.31880				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18140				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.83175				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.46539	10.11000	104.43740				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.83175				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.18359				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	103.12317				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.82272	2.76000	114.58870				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		111.57283	3.14000	114.54881				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.30406	8.25000	102.28122				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	99.83175				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.83175				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.60291	3.10000	114.14840				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.40004	2.40000	113.95695				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.71712				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.73424				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.99146				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.00544				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.23000		101.99266	8.23000	101.97005				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.08412				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.06778				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.94186				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95699				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.28000		102.12922	8.28000	102.10645				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.28000		102.12922	8.28000	102.10645				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	106.63494				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.09427				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.33000		100.95773	8.33000	100.93509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.80129			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.77817			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.94948			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.94948			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.39058		100.17539	68.22282			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.81779			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.47695			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.79835			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.27138			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.29033			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.74360		9.35000	102.71810			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.74360		9.35000	102.71810			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.27073			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.27154			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.64309			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.45955			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88305			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.45032			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33079			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33079			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33079			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33079			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33079			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36768			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42899			0.00	0	100,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42899			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42899			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42899			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43923			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.35000	103.22906		9.35000	103.20301			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.76504			0.00	2,000,000,000	2,100,000,000.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37878			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88091			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88091			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.75337			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77048			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.42076			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.73034			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80677			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80814			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81615			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.32905			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33228			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33151			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81668			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.05571			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.01824			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40106			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.81359				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.78221				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.78221				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.78221				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.78221				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.55672				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.15352				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.96352				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.66449				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.64402				0.00	8,200,000,000	4,100,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.55539				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.64402				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.40087				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.78597				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.55577				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.55577				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.55118				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.79283				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.46449				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	119.44337				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.22725				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.96088				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	115.52904				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	115.85735				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	119.25545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.55114			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.06000	93.60193		11.06000	92.18257			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.58000	93.03027		11.58000	93.73887			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47404			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.77212			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.53728			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90234			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.84993			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.69141		8.80500	100.95667			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.80268			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91246			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.61170			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.79258			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.78849			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.77266			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.78630			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69364			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69364			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69364			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.77451			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.31570			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.81423			0.00	600,000,000	300,000,000.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47404			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.34602			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.41753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.81167			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84526			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.73259			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48369			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.70700			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.75357			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.81631			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.78030			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83602			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.54066			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.96809			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07204			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.79156			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36552			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.65971			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.40321			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	100.00000	1.24455	100.00000	1.19951			300,000,000,000,000.00	3,000,000,000	3,500,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	37.20151		7.01000	37.81461			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	140.50694			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	8.86000	95.24103		8.86000	127.97461			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.47500	31.04754		8.47500	136.08413			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.47500	31.44449		8.47500	136.44170			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.00011			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	86.88896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.24390			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.24390			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.79857			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81368			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.81076			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79858			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90234			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.81878			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.29990			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.78000		110.32999		8.78000	107.03671			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.89500		100.52663		8.89500	100.50259		12,931,691,541,000.00	1,453,815,800	797,800,000.00	
COJ05	On 05/06/2023	Spot Bond	10.30500		111.52426		10.30500	111.49348			0.00	0	75,700,000.00
COJ06	On 09/12/2015	Spot Bond	8.13000		104.91161		8.13000	104.88864		23,577,000,000,000.00	2,900,000,000	9,200,000.00	
COJ07	On 23/03/2021	Spot Bond	9.89500		106.83758		9.89500	106.80908		22,291,456,000,000.00	2,252,800,000	0.00	
COT01	On 03/04/2023	Spot Bond	10.37000		94.28957		10.37000	94.26339		71,600,702,000,000.00	6,904,600,000	3,187,200,000.00	
COT02	On 03/04/2028	Spot Bond	11.20500		94.81608		11.20500	94.78768			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.20500		87.78925		11.20500	87.76296			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.20026			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22330			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.14513			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.69451			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.19445			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.78699			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.75500		89.63325		12.75500	93.10562			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.14482		100.00000	10.11245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.69822			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.17000	97.92900		8.17000	97.14035			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.62298			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.80105			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	100.00000	18.01984		100.00000	100.00000			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.32311			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	98.88169			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.73313			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.79664			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.88919			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.01000	125.44058		7.01000	117.92403			3,349,378,000,000.00	477,800,000	752,100,000.00
DV22	On 07/02/2020	Spot Bond	8.49000	107.74520		8.49000	107.72086			51,975,924,330,000.00	6,122,017,000	7,717,400,000.00
DV23	On 27/02/2023	Spot Bond	9.00000	109.02654		9.00000	109.00045			49,227,529,500,000.00	5,469,725,500	12,720,234,500.00
DVC001	On 09/06/2014	Spot Bond	100.00000	53.59420		100.00000	53.18303			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	100.00000	42.06529		100.00000	41.74257			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.34391			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.12000	132.01845		8.12000	131.98991			123,424,000,000.00	15,200,000	1,807,600,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	106.69232			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19330			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20967			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.22020			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.72876			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	105.84045		0.10000	132.62461			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.24000	114.18958		2.24000	114.16492			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.25000	101.81232		2.25000	101.79032			0.00	0	0.00

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	2.33000	101.67766		2.33000	101.97076			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.79500	107.54549		9.79500	107.51755			0.00	0	35,800,000.00
EMM02		On 11/03/2021	Spot Bond	9.64500	108.17810		9.64500	108.14995			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	10.25500	99.71452		10.25500	99.68697			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.82000	88.59318		10.82000	92.93200			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.37818			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.75608			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.95436			0.00	0	0.00
EPFC09		On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.52682			0.00	0	0.00
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31435			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	80.00000		100.00000	63.84326			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
EQ198U		On 12/12/2013	Spot Bond	100.00000	99.72677		100.00000	99.45505			0.00	0	0.00
EQ199U		On 15/01/2014	Spot Bond	100.00000	96.31894		100.00000	96.07874			0.00	0	0.00
EQ201U		On 13/02/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	127.14794		3.00000	127.11784			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	11.19000	108.11573		11.19000	108.08376			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.44373			0.00	0	0.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98454			0.00	0	2,500,000,000.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.30161			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	9.94000	83.81572		9.94000	97.01700			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.31189			0.00	0	0.00
EQS09		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20797			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.46256			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.42389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40830			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.47148			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.45229			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.39112			0.00	1,960,000,000	980,000,000.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.40310			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37596			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39361			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37243			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.38714			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.66000		103.91870		6.66000	103.89999			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.73500		106.81826		7.73500	106.79599		14,001,586,826,500.00	1,810,159,900	18,106,889,900.00	
ES23	On 25/01/2023	Spot Bond	8.66500		112.05784		8.66500	112.03201		74,000,410,148,000.00	8,540,151,200	28,540,951,200.00	
ES26	On 02/04/2026	Spot Bond	9.07000		92.55270		9.07000	92.53014		52,502,917,636,000.00	5,788,634,800	10,044,100,000.00	
ES33	On 15/09/2033	Spot Bond	9.75500		82.18405		9.84000	81.54170		72,723,504,514,500.00	7,454,997,900	46,209,459,200.00	
ES42	On 25/04/2042	Spot Bond	10.05500		86.56896		10.05500	86.54563			0.00	0	42,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27838			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98259			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.38796			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.19429			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.41790			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.05773			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.25583		100.00000	11.22857			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.95360		100.00000	10.92707			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.87136			0.00	51,000,000	17,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.86561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.85414				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.84267				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.13000	103.50267	7.13000	103.48264				5,938,440,104,000.00	832,880,800	1,256,440,400.00
FRB05	On 21/12/2018	Spot Bond	9.42000	100.39463	9.42000	100.36939				6,047,640,000,000.00	642,000,000	321,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.99998				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99991				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.89703				0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.14130				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.22000	108.59982	11.22000	108.56743				15,609,264,000,000.00	1,391,200,000	695,600,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.18597				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.18000	124.98738	2.18000	125.79902				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23500	129.14528	2.23500	262.70418				0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.53000	97.41441	2.53000	103.14635				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.79000	98.28405	2.79000	145.67500				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.68000	111.89389	2.68000	192.73060				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.44000	113.03875	7.44000	113.01594				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.02600	58.38649	8.02600	57.68192				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49300	37.28190	9.49300	36.37256				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	36.01897	9.73000	35.10546				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18838				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.44229				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	104.46765				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.02756				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.42944				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.42944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.17352			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.42180			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.91925			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.82374			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63142			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.81299			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.87561			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.43534		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.43534		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.82653			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.79860			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.21814			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.40569			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70359			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	112.30521			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.66812			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76545			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.34974		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.09895			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.52038			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.89138			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.02389			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.39025			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.21153			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.49833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65709			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.38363			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30641			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05700			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01726			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55567			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52259			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.43216			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.56008			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.15635			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.41193		100.09221	14.37660			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58203			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.60498			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.91010			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.16250			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.39324			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.98625			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.76861			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	101.79078			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.61588			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66602			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.25124			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98455			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63287			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.11975		13.22500	52.10113			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.52676			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.52898			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.33990			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.60855			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.77500	88.34799		3.77500	91.38001			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.68812			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.68812			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.38938			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47404			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.85223			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.40972			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.57761			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.53561			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.78223			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.83616			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.53444			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.77316			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.94606			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.14089			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14039			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.04391			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.77519			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.76420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.16763			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.48753			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86171			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.42000	119.43086		3.42000	115.08852			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.79959			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.81951			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.40000	109.38602		3.40000	115.25276			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.14016		1.12000	120.83913			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.42000	106.42189		3.42000	115.08852			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.85125		2.10000	122.34511			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.83384		2.17000	125.83717			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98061			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.58046			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.80479			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.80108			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54277			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.78635			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.76867			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11390			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.02981			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71685			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.81965			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71464			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	105.02191			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.91903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.65871				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.59096	100.00000	9.56747				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.78196	100.00000	13.73797				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000	141.45099	4.24000	141.41276				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.08499				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.84928				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.33769				0.00	114,600,000	538,200,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.40132				0.00	600,000,000	300,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.17832				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.27767				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.17380				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.74500	123.98688	2.74500	252.20760				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24500	129.04169	2.24500	262.49341				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96500	121.83823	2.96500	247.83546				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.55000	102.45368	2.55000	122.48798				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.80367				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.08000	126.73807	2.08000	122.83698				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.98843				0.00	120,000,000	40,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.21824				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.67954				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.44361				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.90000	92.67400	2.90000	92.65245				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	14.23085	104.97509	14.19405				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.08265	101.07593	17.04041				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.94057	100.44759	9.91614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.95123			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.64205		100.76967	15.60347			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		2.51000	101.43727		2.51000	101.41465			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	99.95750			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99114			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.49000	95.98074		2.49000	103.55187			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.25301			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.52000	95.69875		2.52000	103.24757			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.25088			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.44500	126.99066		2.44500	327.29123			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.09199			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.63105			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.59223			0.00	93,000,000	31,000,000.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.56178			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.24459			0.00	78,000,000	26,000,000.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.19084			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.47093			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.19697			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.95000	104.13013		5.95000	104.11327			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.35000	104.96600		6.35000	104.94788			567,690,000,000.00	89,400,000	287,500,000.00
FRX16	On 15/09/2016	Spot Bond		7.40000	103.37777		7.40000	103.35702			12,926,320,000,000.00	1,746,800,000	0.00
FRX17	On 15/09/2017	Spot Bond		7.96500	103.73130		7.96500	103.70892			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.19000	109.94802		8.19000	109.92378			5,556,096,000,000.00	678,400,000	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.78000	101.63470		8.78000	101.61058			15,696,884,000,000.00	1,787,800,000	1,021,900,000.00
FRX20	On 01/10/2020	Spot Bond	9.08500	106.05051		9.08500	99.98624			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.78000	90.01211		9.78000	89.98838			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.90500	105.61358		9.90500	105.58553			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.71000	93.44258		10.71000	93.41609			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.73000	76.77086		10.73000	76.74883			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.23052			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.29914			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.35456			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.37672			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.43206			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.52064			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.58708			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.87488			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.53622			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.15268			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.24500	102.24079		9.24500	102.21541			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	100.60006			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.89833			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.98527			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.28454			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.54730			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.54697			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.54597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.54795			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.98634			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.28532			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.77036			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.78896			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.82488			0.00	0	200,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.86944			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.93127			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	100.01740			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.30024			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.01181			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.99762			0.00	60,000,000	20,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.30244			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.98271			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00003		100.00000	0.00003			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17553			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52877			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04060			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94064			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94810			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.64621			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.70936			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.68787			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.57079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.92994				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.81368		102.63903	7.81368	101.54213				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	100.97754				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.16663		102.68022	8.16663	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	101.03872				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.61718		102.73809	8.61718	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	101.11345				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	101.02958				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.15664				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.20220				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.26000		111.00251	8.26000	110.97810			52,010,742,000,000.00	6,296,700,000	6,198,500,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.01500		131.44960	2.01500	267.39318			0.00	0	11,834,500,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.99500		134.49361	1.99500	267.82439			0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.73500		99.03945	9.73500	99.01387			27,606,513,000,000.00	2,835,800,000	838,200,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.75500		98.80326	9.75500	98.77769			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		41.57109	100.00000	41.38628				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		12.09978	100.00000	12.04599				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		60.15243	100.00000	59.70093				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		33.52423	100.00000	33.27260				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.36642	100.00000	20.21355				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.35401	100.00000	10.27629			120,000,000,000,000.00	1,200,000,000	300,000,000.00	
I2025	On 31/01/2025	Spot Bond	1.87000		110.09580	1.88000	109.96444			169,367,606,001,000.00	90,570,912,300	95,841,910,100.00	
I2038	On 31/01/2038	Spot Bond	2.30000		107.79306	2.30000	107.76972			115,002,221,340,000.00	50,000,965,800	48,569,450,500.00	
I2046	On 31/03/2046	Spot Bond	2.41000		104.25606	2.41000	104.23310			153,646,148,044,000.00	63,753,588,400	68,713,951,300.00	
I2050	On 31/12/2050	Spot Bond	2.39000		111.91789	2.39000	111.89337			92,904,558,000.00	38,872,200	22,095,809,700.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.60000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.33000		106.09921	7.33000	106.07812			784,310,000,000.00	107,000,000	103,400,000.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.98765			0.00	259,500,000	96,500,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.74320			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.08474			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.90000		102.55266	6.90000	102.53360			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.83000		105.68135	7.83000	105.65893			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.59500		107.26417	8.59500	107.23924			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.83000		101.73612	6.83000	101.71754			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.85472			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.37871			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.09000		112.60717	4.09000	112.57740			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.65000		104.04693	7.65000	104.02571			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.60214			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.64117			0.00	99,000,000	33,000,000.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.71648		0.94000	126.66895			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.15000		105.45031		2.15000	126.07194			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.84267			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.00394			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.26500		103.44631		8.26500	103.42330			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.02681			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75276			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.43034			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.85000		96.39631		8.85000	100.36310			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.35000		93.33095		9.35000	93.30778		13,549,085,000,000.00	1,449,100,000	61,500,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.11719			0.00	2,500,000,000	3,552,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.34500		85.30365		8.34500	97.77816		16,558,149,000,000.00	1,984,200,000	0.00	
IBL50	On 02/08/2020	Spot Bond	9.40000		100.42931		9.40000	101.73459			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66476			0.00	0	200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.68653			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.59000		100.74626		7.59000	101.78670			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.63000		99.78141		8.63000	100.93698			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00284		100.00000	0.00284			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81063			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.85069			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.04500		102.77269		9.04500	97.55660			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.72166		5.00000	100.70800			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.72166		5.00000	100.70800			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.80087		5.00000	101.78721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.72166	5.00000	100.70800				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.96743	4.00000	100.95638				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.52130				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.42913				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.68547				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.14807	9.20000	109.12111				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.43002				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.43002				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46262				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.24100	100.00000	7.22306				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.79074				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.55990				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.45198				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.33000	101.61351	9.33000	101.58792				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.22443				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.40781				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.96067				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.08924	100.00000	6.07023				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.25000	97.44214	5.25000	99.92813				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000	99.61315	5.25000	99.52758				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.35000	99.50412	5.35000	99.41712				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000	99.40263	5.35000	99.31581				0.00	0	0.00

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		5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.35000	99.20028		5.35000	99.11381			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.35000	99.09942		5.35000	99.01312			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.45000	98.77586		5.45000	98.68852			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.62056			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.40874			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.63282			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.97425	104.34566		10.97425	103.57039			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.97425	102.20268		10.97425	102.16858			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.65654			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.62068			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.21993		6.50000	101.20214			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.74336			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.23579			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33165			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33165			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43547			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.53535			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.14375			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.18127			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.87422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.87961			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94279			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.23601			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.46136			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.49434			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.17298			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20992			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.60254			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.83423			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.10999			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.29932			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.19233			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.17058			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		100.00000	44.14676		100.00000	44.09734			0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond		100.00000	50.77613		100.00000	50.38657			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	84.67856		100.00000	84.48827			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.74323			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.16292			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.18031			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02255			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.04577			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.06130			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.34000	102.72333		8.34000	102.70028			0.00	0	16,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond		6.09000	102.66992		6.09000	102.65309			5,090,022,000,000.00	835,800,000	429,400,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.80477			0.00	773,000,000	378,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.74500	105.25685		8.74500	105.23197			18,345,261,000,000.00	2,097,800,000	1,250,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.16620			0.00	120,000,000	40,000,000.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.15238			0.00	0	10,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31891			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.68893			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.51000	107.81216		8.51000	107.78762			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.87561			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.08168			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.24000	97.51080		3.24000	116.57639			13,870,440,000,000.00	4,281,000,000	0.00
IV019	On 31/03/2028	Spot Bond		3.97000	94.54921		3.97000	126.97485			0.00	0	300,000,000.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.44695			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.25579			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.22684			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.96001			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.54128			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.88000	89.69963		3.88000	90.45947			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.88000	89.62485		3.88000	96.75098			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.97879			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.57893			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.92000	107.58491		11.92000	107.55050			8,036,464,000,000.00	674,200,000	337,100,000.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.96849			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.97000	93.54580		3.97000	126.97485			3,380,058,000,000.00	851,400,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19511			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.86510			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.34062			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.58461		5.25000	99.49910			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.05625		5.35000	98.98439			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.54793			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.76729			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.79221			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.73911			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.15661			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88132			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.66226			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64959			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.45292			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.65943			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.33538			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.35085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14376			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04587			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05363			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06916			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99928			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.92315			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76724			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.84074			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.44388			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.68679			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48395			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	99.45355		100.00000	99.18256			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	80.70175		100.00000	80.46647			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	70.19231		100.00000	70.05758			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.77979			0.00	600,000,000	300,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	41.79816		100.00000	41.69691			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.04226			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.08891		100.00000	14.05478		6,000,000,000,000.00	60,000,000	60,000,000	105,000,000.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.10007			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	43.33120		100.00000	43.00597			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	46.23690		100.00000	45.88984			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	55.37738		100.00000	55.20448			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.08357			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.89530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond		8.85500	138.21111		8.85500	138.17803			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.77905			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52989			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73316			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.84500	98.86382		8.84500	98.84058			2,243,976,500,000.00	253,700,000	287,500,000.00
LGL03	On 03/04/2018	Spot Bond		8.99500	68.43690		8.99500	96.65049			1,790,005,000,000.00	199,000,000	99,500,000.00
LGL04	On 14/08/2020	Spot Bond		9.50000	99.66028		9.50000	101.28505			26,869,800,000,000.00	2,828,400,000	1,107,700,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.91970			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.58000	98.40744		11.58000	98.37717			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91164			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.58225			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.62489			0.00	0	11,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.67595			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59728			0.00	0	1,900,000,000.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.55689			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.90390			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.30778			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.06392			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	44.44444		100.00000	44.11198			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	43.33120		100.00000	43.00597			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	85.48009		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
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.46827			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.48249			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.41487			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.09618			0.00	40,500,000,000	13,500,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.94121			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.66125			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.39882			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.09077			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.57403			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.43398			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.47249			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.81850			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		89.91881	100.00000		89.70161			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		85.73391	100.00000		85.53636			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		93.76968	100.00000		93.53525			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		51.45452	100.00000		51.32710		3,800,000,000,000,000.00	38,000,000,000	38,000,000,000.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000		40.09038	100.00000		39.99325			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.33073	100.00000		16.29073			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		39.86994	100.00000		39.77229			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.77000		102.48139		8.77000	102.45723			281,517,000,000.00	32,100,000	193,300,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.94356			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.95264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.94806			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.07403			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.08245			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.12448			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.94100			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.09095			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.08000	102.82328		8.08000	102.80092			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.84000	106.03106		8.84000	106.00614			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.72000	105.90718		9.72000	105.87987			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.38000	108.28142		5.38000	103.64407			427,172,000,000.00	79,400,000	1,199,700,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.36561			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.42100			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.70000	104.63732		9.70000	104.68881			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.33000	103.92289		7.33000	103.90222			2,376,386,000,000.00	324,200,000	4,771,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.20179			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.00500	99.61667		9.00500	99.59256			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	8.81879		100.00000	8.77915			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.19286			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.70500	99.60444		8.70500	99.58113			593,681,000,000.00	68,200,000	200,300,000.00
MTN02	On 13/07/2014	Spot Bond		6.51000	106.26477		6.51000	106.24627			5,689,740,000,000.00	874,000,000	569,400,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.43000	106.67238		7.43000	106.65124			0.00	0	1,489,200,000.00
MTN04	On 13/07/2017	Spot Bond		8.65000	108.62565		8.65000	108.60065			6,597,355,000,000.00	762,700,000	149,100,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	6.15607	100.89771	6.14103			0.00		0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.23851	100.61875	6.22330			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	100.43763			0.00		0	0.00	
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.44476			0.00		0	0.00	
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.45248			0.00		0	0.00	
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.45949			0.00		0	0.00	
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.46284			0.00		0	0.00	
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.50528			0.00		0	0.00	
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.55450			0.00		0	0.00	
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.25815	100.00000	0.25752			0.00		0	0.00	
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.25815	100.00000	0.25752			0.00		0	0.00	
NAM01	On 19/11/2022	Spot Bond	9.22000	94.73155	9.22000	94.70797			0.00		0	0.00	
NBK10A	On 25/07/2016	Spot Bond	7.28000	100.82765	7.28000	101.70983			0.00		0	0.00	
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.02040			0.00		520,000,000	130,000,000.00	
NBK11A	On 28/11/2020	Spot Bond	9.22000	103.44033	9.22000	98.77217			43,067,542,000,000.00		4,671,100,000	2,350,100,000.00	
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13235			0.00		0	0.00	
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.45244			0.00		0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89929			0.00		40,000,000	20,000,000.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61867			0.00		0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.54867			0.00		0	0.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74717			0.00		0	1,000,000,000.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.19099			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.03000	108.24490	7.03000	108.22424				5,059,491,000,000.00	719,700,000	1,137,900,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19217				0.00	159,300,000	53,100,000.00
NBK3A	On 09/09/2019	Spot Bond	8.69000	114.90380	8.69000	114.87680				15,260,509,000,000.00	1,756,100,000	938,600,000.00
NBK4	On 28/10/2024	Spot Bond	11.03000	32.03568	11.03000	32.02650				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.58000	104.04653	7.58000	104.02527				209,966,000,000.00	27,700,000	977,700,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.94352				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.99773				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.69000	102.26439	6.69000	102.24600				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44708				0.00	90,000,000	30,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.78000	105.26669	7.78000	105.24450				2,477,152,000,000.00	318,400,000	181,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.36901				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	100.29177				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44900				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.25849				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.10026				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15056				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	86.69520				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.14181				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	100.85340				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.93458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.78430			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16217			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	82.82195			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.06542			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.97566			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16604			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.48315			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.82350			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.83428			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.18000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.84088			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.83188			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.83202			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.28000		106.09021		8.28000	106.06643			10,840,176,000,000.00	1,309,200,000	21,500,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.01424			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.22402			0.00	800,000,000	600,000,000.00
NED8	On 08/02/2014	Spot Bond	5.64000		103.50637		5.64000	103.49051			6,852,600,000,000.00	1,215,000,000	95,200,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.98632			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.09500		111.60784		12.09500	111.57164			16,974,123,000,000.00	1,403,400,000	719,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.98968			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.78992			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.10533			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.13822			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.25500		159.45485		2.25500	159.42041			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.75000		106.50600		8.75000	106.48121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.96982			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.83660			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.83660			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.38000	105.45029		9.38000	105.56875			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31439			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.52621			0.00	3,380,000,000	1,690,000,000.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.29793			0.00	600,000,000	300,000,000.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.29492			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.30714			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.58000	105.43239		9.58000	106.57989			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.31937			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.30719			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.31444			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.78000	105.41471		9.78000	105.52845			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.33886			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32425			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.31931			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.41145			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.38191			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.32905			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.78000	102.94779		6.78000	102.92916			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.51000	115.26659		8.51000	115.24020		20,139,766,000,000.00	2,366,600,000	2,039,700,000.00	
NRA022	On 31/10/2022	Spot Bond		8.97500	121.13034		8.97500	121.10097		14,801,570,000,000.00	1,649,200,000	1,408,200,000.00	
NRA023	On 31/05/2023	Spot Bond		2.15000	164.92079		2.15000	164.88566			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.53500	121.77506		9.53500	121.74391			14,699,156,000,000.00	1,541,600,000	1,111,800,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.96790			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.94197			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.98840			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.70829			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.49064			0.00	0	15,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.44584			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.24964			0.00	0	10,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.32237			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.94043		100.00000	15.90181			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.29352		100.00000	29.22256			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.56000	105.19304		6.56000	105.17439			5,050,864,128,000.00	769,948,800	486,774,400.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.26000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.22668		100.00000	45.11712			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.80102			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.95057			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.59192			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44123			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.41003			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27912			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37403			0.00	51,000,000	1,017,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.10876			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.20246			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.88283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.88493			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.88034			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.87805			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.88245			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.87319			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.87230			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.87786			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.86529			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.86561			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.87250			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.72771			0.00	900,000,000	450,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.75105			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76155			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.78488			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.88515			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.90845			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.44719			0.00	1,443,000,000	640,500,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78984			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.33000		108.45568		6.33000	108.43701			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.26000		96.13256		5.26000	96.11877			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.27500		37.71085		8.27500	37.70250			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.28000		115.07132		6.33000	114.96288		8,972,103,605,040,000.00	28,678,918,000	04,980,762,100.00	
R158	On 15/09/2015	Spot Bond	6.33000		114.98267		6.33000	114.96288			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.23000		89.76684		6.23000	89.75163			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.33000		121.11532		6.33000	121.09447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P		On 15/09/2016	Spot Bond	6.16000	84.58357		6.16000	84.56939			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.38000	116.33519		8.45500	120.89348		5,943,142,290,282,000.00	09,205,523,900	85,436,589,000.00	
R187P		On 21/12/2026	Spot Bond	8.19500	35.12361		8.19500	35.11591			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.11500	32.76433		8.11500	32.75721			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.74500	273.34041		1.74500	273.28518		9,293,391,346,500.00	5,325,725,700	27,628,067,900.00	
R201		On 21/12/2014	Spot Bond	4.94000	103.53521		4.89000	107.94107		17,887,476,204,000.00	3,620,946,600	95,403,699,400.00	
R202		On 07/12/2033	Spot Bond	2.19000	207.33640		2.19000	207.29199		10,121,216,619,000.00	4,621,560,100	63,789,642,800.00	
R2023		On 28/02/2023	Spot Bond	8.09500	99.95363		8.17000	99.45910		2,927,948,950,321,500.00	61,698,449,700	57,715,086,800.00	
R203		On 15/09/2017	Spot Bond	7.08500	105.75179		7.14500	105.53188		2,538,890,769,993,500.00	58,347,321,100	104,533,458,000.00	
R2030		On 31/01/2030	Spot Bond	9.05000	95.67933		9.05000	94.02947		811,785,000,000,000.00	89,700,000,000	30,800,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.28500	95.63340		9.28500	95.60981		1,059,230,895,646,500.00	14,079,794,900	110,517,694,900.00	
R204		On 21/12/2018	Spot Bond	7.35500	102.45587		7.42000	106.15379		3,420,189,394,521,500.00	65,015,553,300	196,425,026,000.00	
R2048		On 28/02/2048	Spot Bond	9.36500	96.16041		9.36500	96.13609		1,114,447,162,325,500.00	19,001,298,700	182,826,498,700.00	
R206		On 15/01/2014	Spot Bond	5.37500	103.21800		5.41000	103.19934		25,283,882,825,000.00	4,703,978,200	60,830,897,100.00	
R207		On 15/01/2020	Spot Bond	7.64500	101.02874		7.70000	100.74746		3,498,685,929,013,000.00	57,643,679,400	175,434,883,100.00	
R208		On 31/03/2021	Spot Bond	7.83000	95.39861		7.89500	95.03587		4,348,679,257,089,000.00	55,386,878,300	181,847,548,000.00	
R209		On 31/03/2036	Spot Bond	9.10000	74.20493		9.18500	73.55949		5,625,389,177,590,000.00	18,174,634,900	181,995,197,900.00	
R210		On 31/03/2028	Spot Bond	2.07000	158.69660		2.07000	158.66312		76,094,921,205,000.00	36,760,831,500	35,104,800,000.00	
R211		On 31/01/2017	Spot Bond	0.24000	129.38725		0.24000	129.36644		49,451,160,000.00	206,046,500	22,515,835,000.00	
R212		On 31/01/2022	Spot Bond	1.58500	131.36629		1.58000	131.38811		44,773,177,794,500.00	28,248,061,700	82,550,175,700.00	
R213		On 28/02/2031	Spot Bond	8.93500	85.10487		9.02000	84.44060		4,583,377,228,720,000.00	12,968,912,000	181,125,101,800.00	
R214		On 28/02/2041	Spot Bond	9.30500	74.20403		9.30500	74.18539		2,084,956,517,830,000.00	24,068,406,000	164,500,132,400.00	
R225C		On 15/03/2014	Spot Bond	4.75000	98.79150		4.75000	98.77880			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.86000	96.41789		4.86000	96.40510			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.39000	92.38240		6.39000	92.36635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.23000		89.76684		6.23000	89.75163			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.15000		87.20786		6.15000	87.19326			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.16000		84.58357		6.16000	84.56939			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.92500		99.86525		4.92500	99.85180			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.94500		97.45700		4.94500	97.44399			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.89500		95.15321		4.89500	95.14063			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.30000		90.96122		6.30000	90.94581			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.17000		88.40911		6.17000	88.39444			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.15000		85.80538		6.15000	85.79118			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.21000		83.09903		6.21000	83.08515			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.12000		78.13139		7.12000	78.11645			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.17000		75.29899		7.17000	75.28450			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.42500		71.88777		7.42500	71.87345			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.40500		69.38170		7.40500	69.36792			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.38500		66.97592		7.38500	66.96265			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.37500		64.62846		7.37500	64.61567			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.66000		61.22248		7.66000	61.20991			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.64000		59.04403		7.64000	59.03193			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.81500		56.15480		7.81500	56.14304			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.78500		54.16847		7.78500	54.15717			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.75500		52.26752		7.75500	52.25665			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.72500		50.44786		7.72500	50.43741			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.68500		48.75034		7.68500	48.74029			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.64500		47.12812		7.64500	47.11846			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.39500		42.07469		8.39500	42.06524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	8.35500		40.55106		8.35500	40.54200			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.31500		39.09766		8.31500	39.08895			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.27500		37.71085		8.27500	37.70250			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.23500		36.38724		8.23500	36.37922			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.19500		35.12361		8.19500	35.11591			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.15500		33.91693		8.15500	33.90952			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.11500		32.76433		8.11500	32.75721			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.30422			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.35443			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.32036			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.36386			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.21735			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		13.48358		100.00000	13.45092			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.95286		100.00000	3.94329			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.01679			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.06681			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.27497			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.98245			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.91293			0.00	2,500,000,000	2,500,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.23035			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97085			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.36247			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.12554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.65076			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01709			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.06142			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.92962			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.90907			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.41621			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.21364			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12383			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	101.10140			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.05096			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.21782			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08494			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08494			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.05591			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.30807			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.01100			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.75347		12.35000	106.71871			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02077			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.61657	100.00000		12.58601			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.44056			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.41788			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.13941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.23286			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.33229			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.48100		100.00000	1.47733			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.05678		100.00000	10.03242			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.82511		100.00000	14.78920			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.32860		100.00000	12.31350			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.60132		100.00000	25.40916			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.86509			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.68288			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.19500		105.45376		9.19500	105.42771		20,513,125,500,000.00	2,230,900,000	1,751,500,000.00	
RW23	On 10/12/2023	Spot Bond	8.00000		103.96701		8.00000	96.22504		426,400,000,000,000.00	53,300,000,000	33,500,000,000.00	
RW28	On 10/12/2028	Spot Bond	8.00000		103.96701		8.00000	96.22504		1,064,000,000,000,000.00	33,000,000,000	66,500,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.33504			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.63000		108.79371		7.63000	108.77120		19,999,756,000,000.00	2,621,200,000	4,140,900,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30052			0.00	120,000,000	50,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.19500		101.77851		9.19500	101.75338		37,083,435,000,000.00	4,033,000,000	3,596,500,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.93723			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	99.86734			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.82092			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.96202			0.00	720,000,000	350,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.94314			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.58000		103.21584		7.58000	103.19463		4,953,530,000,000.00	653,500,000	1,157,300,000.00	
SBK9	On 10/04/2018	Spot Bond	9.02000		99.22767		9.02000	99.20363		46,112,825,132,000.00	5,112,286,600	2,586,258,000.00	
SBK11	On 09/04/2014	Spot Bond	1.84000		132.13372		1.84000	132.10575			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond		7.79000	112.43523		7.79000	112.41150			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.65000	112.67610		7.65000	112.65274			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.58000	112.79681		7.58000	112.77362			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.54500	101.02938		8.54500	101.00604			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.72500	112.54698		7.72500	112.52341			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.69000	112.60721		7.69000	112.58374			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88130			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.10111			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.78458			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29600			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.19500	104.19687		8.19500	104.17375		12,787,478,000,000.00	1,560,400,000		0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56276			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.42208			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.47545			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.54500	108.10581		9.54500	108.07827			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.10500	100.32225		10.10500	100.29494		47,770,377,000,000.00	4,727,400,000	2,373,700,000.00	
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.50460			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.67463			0.00	2,700,000,000	2,100,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.56883			0.00	63,600,000	21,200,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.27629			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.91000	100.23852		8.91000	100.21439		20,329,947,000,000.00	2,281,700,000	1,394,100,000.00	
SBS3	On 25/05/2026	Spot Bond		9.15500	93.34426		9.15500	93.32118			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.59500	95.14346		9.59500	95.11883		15,064,150,000,000.00	1,570,000,000	834,400,000.00	
SBS9	On 07/07/2016	Spot Bond		7.51000	113.85601		7.51000	113.83321		1,066,420,000,000.00	142,000,000	244,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.27500	128.73152		2.27500	261.86225			191,100,000,000.00	84,000,000	50,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.71648		0.94000	126.66895			197,964,000,000.00	210,600,000	105,300,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.04000			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	6.80487		100.00000	6.78821			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.34399		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.02758		1.51000	124.52190			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.21993		6.50000	101.20214			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.83714			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33315			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.79082			0.00	110,000,000	70,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.17500	102.67282		9.17500	102.64766			262,405,000,000.00	28,600,000	41,600,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.97133			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12759			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.43245			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.28373			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.66699			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.43231		100.00000	10.35401			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.63000	107.85914		7.63000	107.83720			2,882,614,000,000.00	377,800,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.02000	99.15076		9.02000	101.54329			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.54500	101.02938		8.54500	101.00604			0.00	0	1,860,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.43242			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.34120			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.49243			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.34384			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75704			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.24500		107.48318		8.24500	107.45946			8,108,133,000,000.00	983,400,000	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.21053			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17562			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.00104			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.57500		94.13729		9.57500	94.11311			1,209,322,500,000.00	126,300,000	2,588,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15380			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.50066			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.88466			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.50300		87.05344		9.50300	87.03123			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.56500		86.76221		9.56500	86.73994			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.13500		102.33032		6.13500	106.68050			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.96000		95.02422		8.96000	95.00159			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85212			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.32500		101.72382		8.32500	101.70091			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.23000		113.40302		7.23000	113.38077			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.63000		101.77525		2.63000	102.14036			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.37000		98.35703		8.37000	102.26089			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.40113			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.34850			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.26029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.87500	104.07650		9.87500	109.45380			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13440			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.10310			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.86085			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.25000	75.40831		10.25000	75.89385			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.11410			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.88366			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.38833			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.28574			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.28644			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.18444			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.07799			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.03087			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.97327			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.98592			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.97418			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.97179			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.98555			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.88537			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.86718			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.77710			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	100.00000	91.25000		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
SZ18	On 30/09/2015	Spot Bond	6.79000	111.98214		6.79000	111.96161			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.05500	101.36261		9.05500	101.33795			6,285,370,693,000.00	694,132,600	347,066,300.00
T018	On 15/07/2014	Spot Bond	100.00000	70.01157		100.00000	69.85745			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	60.54085		100.00000	60.39419			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	19.43372		100.00000	19.38664			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.06000	102.34282		6.06000	102.32611			24,089,712,000.00	3,975,200	11,496,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87001			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.58748			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.33165			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.13520			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.94270			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.70412			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.58000	105.82584		7.58000	105.80445			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35535			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.92736			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.95598			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.09410		7.83000	103.07259			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91161			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.94739			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.81796			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.91161			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.94739			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	77.60931		7.16000	102.81064			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.01746			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.14879			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.13026			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.68845			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62478			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.91018			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.95598			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.40358		8.73000	103.34108			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.61264			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.64083			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.89000	101.09601		8.89000	100.65391			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.02031			0.00	600,000,000	300,000,000.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67968			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14594			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.77182			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08076			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96378			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.58536		101.06155	6.56925			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.90590			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.08724			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.03460			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.09172			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.69410			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92196			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.94215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95657			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.94215			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.95657			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.96378			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93350			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95657			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03585			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.03585			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03585			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15109			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.17988			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14389			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.71860			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.75444			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.74011			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24797			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.18000	106.15348		8.18000	106.13010			1,158,288,000,000.00	141,600,000	138,300,000.00
TL20	On 22/02/2020	Spot Bond		7.87500	95.83515		7.87500	95.78930			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.07500	104.56495		8.07500	104.54207			91,819,815,625,000.00	11,370,875,000	22,567,610,300.00
TN20	On 17/09/2020	Spot Bond		9.04500	109.68105		9.04500	109.65424			24,951,777,597,000.00	2,758,626,600	37,622,123,000.00
TN23	On 06/11/2023	Spot Bond		9.37000	110.12405		9.37000	110.09619			30,609,916,000,000.00	3,266,800,000	13,873,400,000.00
TN25	On 19/08/2025	Spot Bond		9.60500	102.18853		9.60500	102.16249			28,371,249,000,000.00	2,953,800,000	16,410,000,000.00
TN27	On 14/11/2027	Spot Bond		9.60500	95.29830		9.60500	95.27359			24,236,551,993,000.00	2,523,326,600	11,923,500,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73163			0.00	0	210,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.31684			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.60569			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.45062			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.46354			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.46481			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.52827			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.65979			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07012			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.11382			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.14001			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.29491		10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.28756		9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.28809		100.00000	10.26156			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.14382			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.11897			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.01341			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.76194			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.51195			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.74925			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.55550			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.51729			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.29441			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.31378			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.88448			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.59295			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.43747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.89946			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	68.86457		100.00000	68.07359			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.84048			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81099			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.69302			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.42769			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.38630			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.32741			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.93455			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.38630			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81400			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.38772			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.29500	110.19998		9.29500	110.17232		26,122,668,000,000.00	2,810,400,000	1,444,900,000.00	
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.22988			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01151			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42773			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.48500	104.63984		9.48500	104.61306			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.11792			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.15536			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.56632			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.58701			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.58795			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25557			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.29442			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.69000	113.40053		6.69000	113.37993		2,348,190,000,000.00	351,000,000	9,843,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.72000	242.38004	0.72000	242.33788				0.00	0	3,165,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.63000	103.57403	6.63000	103.55537				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.65000	104.35869	7.65000	104.33705				940,950,000,000.00	123,000,000	8,503,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.97500	104.78664	7.97500	104.76400				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.32500	103.63955	8.32500	103.61620				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.43500	103.40005	8.43500	103.37645				2,829,099,000,000.00	335,400,000	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.28000	90.83624	6.28000	90.82098				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.91500	98.54039	4.91500	98.52731				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.92500	97.33896	4.92500	97.32609				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.21000	89.27878	6.21000	89.26379				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.90500	95.41010	4.90500	95.39733				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.28000	90.82098	6.28000	90.80572				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.36500	65.73277	7.36500	65.71964				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	27.59475	100.00000	27.54240				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.60625	100.00000	14.57854				0.00	0	0.00
Total for j-Bonds :										71,868,975,513,719,500.00	5,792,217,900	'81 497 184 300.00
Grand Total:										71,868,977,908,669,000.00	5,792,507,702	'81 499 818 226.00